



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2022

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			12.53480	71.66686	12.51721	71.74776			0.00	0	
ES33 On 02/02/2023 Bond Future			12.73076	73.00443	12.71203	73.08851			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.90069	70.71079	12.88101	70.79724			0.00	0	
ES33 On 03/08/2023 Bond Future			13.06887	72.20335	13.04828	72.29187			0.00	0	
ES33 On 02/11/2023 Bond Future			13.24802	69.93640	13.22651	70.02684			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.72274	70.13676	12.70480	70.23242			0.00	0	
ES42 On 02/02/2023 Bond Future			12.89123	71.44578	12.87225	71.54481			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.04413	68.65186	13.02423	68.75360			0.00	0	
ES42 On 03/08/2023 Bond Future			13.19068	70.10183	13.16994	70.20591			0.00	0	
ES42 On 02/11/2023 Bond Future			13.34617	67.32361	13.32454	67.43000			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			164.99131	164.99131	166.13991	166.13991			0.00	0	1,2

an
est

0

50

0

0

0

50

50

0

15

0

0

0

15

15

24

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	02/02/2023	Bond Future			166.36739	166.36739	167.54062	167.54062			0.00	0	6,10
I2025	On	04/05/2023	Bond Future			169.78941	169.78941	170.98824	170.98824			0.00	0	
I2025	On	03/08/2023	Bond Future			171.62486	171.62486	172.84531	172.84531			0.00	0	
I2025	On	02/11/2023	Bond Future			175.25830	175.25830	176.50472	176.50472			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	03/11/2022	Bond Future			117.17148	117.17148	119.33595	119.33595			0.00	0	58
I2029	On	02/02/2023	Bond Future			119.35837	119.35837	121.56591	121.56591			0.00	0	1,38
I2029	On	04/05/2023	Bond Future			120.51993	120.51993	122.77250	122.77250			0.00	0	
I2029	On	03/08/2023	Bond Future			123.06157	123.06157	125.36204	125.36204			0.00	0	
I2029	On	02/11/2023	Bond Future			124.33799	124.33799	126.68268	126.68268			0.00	0	
Total I2029 Future												0.00	0	1,98
Total For I2029												0.00	0	1,98
I2033	On	03/11/2022	Bond Future			113.06733	113.06733	113.52715	113.52715			0.00	0	38
I2033	On	02/02/2023	Bond Future			115.17756	115.17756	115.64861	115.64861			0.00	0	7,27
I2033	On	04/05/2023	Bond Future			116.16298	116.16298	116.64367	116.64367			0.00	0	
I2033	On	03/08/2023	Bond Future			118.61260	118.61260	119.10377	119.10377			0.00	0	
I2033	On	02/11/2023	Bond Future			119.70355	119.70355	120.20115	120.20115			0.00	0	
Total I2033 Future												0.00	0	7,61
Total For I2033												0.00	0	7,61
I2038	On	03/11/2022	Bond Future			122.00814	122.00814	126.21361	126.21361			0.00	0	1,16
I2038	On	02/02/2023	Bond Future			122.36895	122.36895	126.65516	126.65516			0.00	0	3,98
I2038	On	04/05/2023	Bond Future			124.88651	124.88651	129.26194	129.26194			0.00	0	1,77
I2038	On	03/08/2023	Bond Future			125.55735	125.55735	130.02055	130.02055			0.00	0	
I2038	On	02/11/2023	Bond Future			128.21555	128.21555	132.77362	132.77362			0.00	0	
Total I2038 Future												0.00	0	6,88
Total For I2038												0.00	0	6,88
I2046	On	03/11/2022	Bond Future			106.19183	106.19183	110.69283	110.69283			0.00	0	2,38
I2046	On	02/02/2023	Bond Future			108.17385	108.17385	112.76133	112.76133			0.00	0	11,67
I2046	On	04/05/2023	Bond Future			108.36690	108.36690	113.04745	113.04745			0.00	0	5,67
I2046	On	03/08/2023	Bond Future			110.65270	110.65270	115.43236	115.43236			0.00	0	
I2046	On	02/11/2023	Bond Future			110.90744	110.90744	115.78106	115.78106			0.00	0	
Total I2046 Future												0.00	0	19,71
Total For I2046												0.00	0	19,71
I2050	On	03/11/2022	Bond Future			108.08734	108.08734	113.10901	113.10901			0.00	0	1,10
I2050	On	02/02/2023	Bond Future			107.96806	107.96806	113.08608	113.08608			0.00	0	9,28
I2050	On	04/05/2023	Bond Future			110.18906	110.18906	115.41326	115.41326			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			110.32830	110.32830	115.65871	115.65871			0.00	0	

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			112.66430	112.66430	118.10770	118.10770			0.00	0	
Total I2050 Future												0.00	0	13,94
Total For I2050												0.00	0	13,94
R186	On	03/11/2022	Bond Future			8.95712	109.21269	8.93399	109.29352		5.86	0.00	0	26,04
R186	On	02/02/2023	Bond Future			9.07549	105.92322	9.04976	106.00804		6.27	21,714,260.10	205	72,94
R186	On	04/05/2023	Bond Future			9.14689	108.07808	9.11869	108.16559		5.24	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.20729	105.02697	9.17646	105.11669		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.27196	107.22844	9.23818	107.32015		4.46	0.00	0	
Total R186 Future												21,714,260.10	205	111,14
R186	On	03/11/2022	Bond Future	8.54	Call			5.12000	0.00512	2,060	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,428.65000	1.42865	1,506,860	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			4.29000	0.00429	1,670	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Put			2,497.68000	2.49768	2,578,510	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.91	Put			361.51000	0.36151	383,790	5.26	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.91	Call			277.60000	0.27760	219,050	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,359.38000	1.35938	1,436,650	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			6.10000	0.00610	2,540	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,393.93000	1.39393	1,471,700	4.46	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			499.19000	0.49919	472,990	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,907.18000	2.90718	2,965,800	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			507.16000	0.50716	480,660	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,881.22000	2.88122	2,939,540	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			491.49000	0.49149	465,580	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,933.42000	2.93342	2,992,330	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,081.15000	2.08115	2,128,840	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,161.78000	1.16178	1,121,680	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,062.95000	2.06295	2,110,360	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,174.76000	1.17476	1,134,380	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,044.56000	2.04456	2,091,690	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,148.59000	1.14859	1,108,770	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,285.65000	1.28565	1,315,330	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,901.16000	2.90116	2,840,930	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,276.47000	1.27647	1,305,960	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,920.93000	2.92093	2,860,520	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,267.70000	1.26770	1,297,010	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,881.79000	2.88179	2,821,750	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			1,921.75000	1.92175	1,966,730	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,653.07000	1.65307	1,692,980	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			2,053.74000	2.05374	2,001,740	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,642.39000	1.64239	1,682,100	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,070.16000	2.07016	2,017,940	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,631.79000	1.63179	1,671,280	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,681.88000	1.68188	1,635,150	4.16	0.00	0	1,7
R186	On	02/11/2023	Bond Future	10.42	Call			4,003.44000	4.00344	3,933,770	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			855.08000	0.85508	877,120	4.84	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,037.39000	2.03739	1,985,590	4.27	0.00	0	
Total R186 Option												0.00	0	12,05
Total For R186												21,714,260.10	205	123,15
R197	On	03/11/2022	Bond Future			333.41862	333.41862	334.99246	334.99246			2,333,930.34	7	10
R197	On	02/02/2023	Bond Future			330.73552	330.73552	332.34638	332.34638			2,315,148.64	7	7
R197	On	04/05/2023	Bond Future			337.53845	337.53845	339.18539	339.18539			0.00	0	
R197	On	03/08/2023	Bond Future			335.57581	335.57581	337.24301	337.24301			0.00	0	
R197	On	02/11/2023	Bond Future			342.68106	342.68106	344.38380	344.38380			0.00	0	
Total R197 Future												4,649,078.98	14	83
Total For R197												4,649,078.98	14	83
R202	On	03/11/2022	Bond Future			249.05518	249.05518	248.83231	248.83231			0.00	0	5,6
R202	On	02/02/2023	Bond Future			248.97300	248.97300	248.75192	248.75192			0.00	0	6,66
R202	On	04/05/2023	Bond Future			254.09351	254.09351	253.86995	253.86995			0.00	0	
R202	On	03/08/2023	Bond Future			254.62844	254.62844	254.39265	254.39265			0.00	0	
R202	On	02/11/2023	Bond Future			260.01923	260.01923	259.77875	259.77875			0.00	0	
Total R202 Future												0.00	0	12,27
Total For R202												0.00	0	12,27
R2023	On	03/11/2022	Bond Future			7.23673	101.61848	7.08365	101.66519		0.37	0.00	0	8,4
Total R2023 Future												0.00	0	8,43
R2023	On	03/11/2022	Bond Future	6.27	Put			249.04000	0.24904	295,750	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	6.26	Put			252.11000	0.25211	298,820	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	6.25	Put			255.17000	0.25517	301,880	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.17	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	8,43
R2030	On	03/11/2022	Bond Future			10.73290	88.64453	10.69991	88.79334		9.72	0.00	0	45,7
R2030	On	02/02/2023	Bond Future			10.89007	86.27129	10.85494	86.42485		10.69	14,666,119.30	170	90,06
R2030	On	04/05/2023	Bond Future			11.02501	88.02770	10.98789	88.18517		10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.16194	85.85762	11.12274	86.01871		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	Opt Intere
R2030 On 02/11/2023 Bond Future			11.29649	87.65753	11.25519	87.82202		7.91	0.00	0	
Total R2030 Future									14,666,119.30	170	135,80
R2030 On 03/11/2022 Bond Future	10.20	Put			2,297.96000	2.29796	2,444,900	7.70	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			2.66000	0.00266	0,790	7.70	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Call			0.21000	0.00021	0,040	7.18	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,857.89000	2.85789	3,006,570	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.16000	0.00016	0,030	7.13	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			1.81000	0.00181	1,200	11.99	0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Call			3,819.74000	3.81974	3,670,320	11.99	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Put			4,668.78000	4.66878	4,817,590	5.76	0.00	0	
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	10.10	Put			2,763.95000	2.76395	2,912,540	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.27000	0.00027	0,050	7.23	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,810.90000	2.81090	2,959,540	7.18	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			67.59000	0.06759	60,530	11.03	0.00	0	10
R2030 On 02/02/2023 Bond Future	11.35	Put			1,061.79000	1.06179	1,102,740	11.02	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,806.36000	3.80636	3,685,580	11.24	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			831.60000	0.83160	864,380	11.24	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			111.00000	0.11100	100,290	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,356.86000	4.35686	4,471,120	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,546.26000	2.54626	2,444,650	10.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,396.13000	1.39613	1,448,080	10.80	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			395.88000	0.39588	365,620	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			9,636.72000	9.63672	9,783,220	11.03	0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Call			3,194.15000	3.19415	3,081,540	11.02	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			4,624.21000	4.62421	4,741,540	10.32	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			538.78000	0.53878	500,410	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,431.72000	4.43172	4,546,910	10.28	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			119.26000	0.11926	107,890	10.97	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.04	Put			8,539.21000	8.53921	8,682,060	11.00	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			556.42000	0.55642	517,120	10.27	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,220.46000	5.22046	5,343,760	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			402.12000	0.40212	371,480	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,179.83000	5.17983	5,302,750	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,653.93000	2.65393	2,550,290	10.84	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,331.93000	1.33193	1,381,850	10.84	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.66	Put			5,758.32000	5.75832	5,886,200	10.53	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.83	Call			421.45000	0.42145	389,680	10.40	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			5,058.73000	5.05873	5,180,520	10.40	0.00	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
R2030 On 02/02/2023 Bond Future	9.94	Call			499.49000	0.49949	463,260	10.32		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			546.89000	0.54689	508,080	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,393.57000	4.39357	4,508,320	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			8,350.79000	8.35079	8,492,980	10.97		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			147.65000	0.14765	134,050	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,792.23000	7.79223	7,932,190	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			321.65000	0.32165	295,970	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			6,854.84000	6.85484	6,720,870	11.38		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			725.65000	0.72565	749,150	11.38		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			1,658.87000	1.65887	1,591,500	9.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,587.97000	3.58797	3,678,070	9.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,848.21000	1.84821	1,776,030	9.82		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Call			3,380.86000	3.38086	3,279,670	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,901.74000	1.90174	1,958,020	10.26		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			1,467.01000	1.46701	1,404,830	9.76		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			3,922.22000	3.92222	4,017,510	9.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,625.89000	1.62589	1,559,380	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,065.02000	1.06502	1,098,810	10.91		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.53	Call			1,642.45000	1.64245	1,575,510	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,615.24000	3.61524	3,705,770	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			670.22000	0.67022	635,260	10.00		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			6,504.98000	6.50498	6,627,490	10.00		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			754.80000	0.75480	716,470	9.95		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			3,298.51000	3.29851	3,383,800	9.82		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			950.53000	0.95053	904,840	9.84		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			5,278.63000	5.27863	5,390,410	9.84		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			308.38000	0.30838	289,520	10.21		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			9,156.13000	9.15613	9,294,740	10.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			607.03000	0.60703	574,670	10.05		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.52	Put			3,642.40000	3.64240	3,733,360	9.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			684.61000	0.68461	706,810	11.45		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			4,141.96000	4.14196	4,030,740	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,509.57000	1.50957	1,555,820	10.50		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			5,390.13000	5.39013	5,266,450	10.91		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			6,858.17000	6.85817	6,983,280	10.05		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			6,083.86000	6.08386	6,203,000	9.95		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			7,083.86000	7.08386	6,948,590	11.45		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,496.13000	2.49613	2,560,980	9.89		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,585.17000	1.58517	1,524,820	9.32		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.65	Call			1,982.09000	1.98209	1,912,260	9.41		0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030	On	03/08/2023	Bond Future	10.65	Put		3,955.15000	3.95515	4,046,410	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,529.31000	2.52931	2,594,860	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,441.27000	3.44127	3,345,390	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,512.67000	2.51267	2,577,880	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,465.30000	3.46530	3,369,060	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,887.88000	6.88788	6,758,450	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,110.54000	1.11054	1,142,200	11.04	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,809.65000	7.80965	7,674,830	11.33	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		912.43000	0.91243	938,700	11.33	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,417.32000	3.41732	3,321,780	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,624.75000	4.62475	4,725,490	9.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,642.17000	3.64217	3,736,370	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,850.22000	1.85022	1,780,750	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,689.85000	3.68985	3,784,870	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,867.44000	1.86744	1,797,550	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,666.13000	3.66613	3,760,730	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,884.40000	1.88440	1,814,110	7.49	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											14,666,119.30	170	157,2
R2032	On	03/11/2022	Bond Future			11.22247	83.87598	11.18944	84.04294	11.96	0.00	0	112,0
R2032	On	02/02/2023	Bond Future			11.37927	85.42052	11.34437	85.59253	12.67	0.00	0	112,7
R2032	On	04/05/2023	Bond Future			11.51198	82.99613	11.47536	83.17240	12.88	1,244,941.95	15	66,3
R2032	On	03/08/2023	Bond Future			11.64107	84.72915	11.60275	84.90935	11.74	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.77762	82.34400	11.73752	82.52802	10.00	0.00	0	
Total R2032 Future											1,244,941.95	15	293,8
R2032	On	03/11/2022	Bond Future	9.36	Put		9,988.39000	9.98839	10,155,350	11.41	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	9.46	Call		0.00000	0.00000	0,000	11.09	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.49	Put		3,643.22000	3.64322	3,810,030	9.44	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	10.67	Put		2,690.69000	2.69069	2,854,250	10.12	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	9.92	Put		6,770.01000	6.77001	6,936,970	9.61	0.00	0	
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	9.46	Put		9,402.71000	9.40271	9,569,670	11.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Call		0.77000	0.00077	0,180	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		0.24000	0.00024	0,120	14.61	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.49	Call		0.18000	0.00018	0,030	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put		5,160.82000	5.16082	5,327,780	8.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2032 On 03/11/2022 Bond Future	10.21	Call			0.00000	0.00000	0,000	8.67		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.16	Put			5,435.54000	5.43554	5,602,500	8.83		0.00	0	18
R2032 On 03/11/2022 Bond Future	11.45	Put			144.54000	0.14454	146,810	12.52		0.00	0	7,50
R2032 On 03/11/2022 Bond Future	11.45	Call			1,449.52000	1.44952	1,284,830	12.52		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			5.14000	0.00514	1,740	10.12		0.00	0	75
R2032 On 03/11/2022 Bond Future	10.66	Put			2,742.77000	2.74277	2,906,770	10.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			4.40000	0.00440	1,440	10.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			3,269.78000	3.26978	3,436,150	9.71		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Put			10,283.06000	10.28306	10,450,020	11.58		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			0.00000	0.00000	0,000	11.58		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.11	Put			5,711.38000	5.71138	5,878,340	8.99		0.00	0	45
R2032 On 03/11/2022 Bond Future	12.30	Call			5,376.08000	5.37608	5,209,000	14.61		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			79.08000	0.07908	76,760	12.79		0.00	0	50
R2032 On 03/11/2022 Bond Future	11.55	Call			1,877.62000	1.87762	1,708,340	12.79		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			3,202.21000	3.20221	3,083,780	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,519.52000	1.51952	1,573,100	12.91		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			3,683.12000	3.68312	3,557,190	13.11		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,284.37000	1.28437	1,330,450	13.11		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			7,005.98000	7.00598	6,850,200	14.33		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			536.19000	0.53619	496,960	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			5,377.08000	5.37708	5,509,860	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			632.58000	0.63258	588,210	11.74		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,943.39000	4.94339	5,071,030	11.74		0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			851.63000	0.85163	797,010	11.87		0.00	0	75
R2032 On 02/02/2023 Bond Future	9.92	Put			7,668.33000	7.66833	7,820,550	11.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			392.27000	0.39227	361,350	11.81		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			6,198.07000	6.19807	6,339,160	11.81		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			518.36000	0.51836	480,110	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			5,465.77000	5.46577	5,599,530	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			527.16000	0.52716	488,420	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			440.08000	0.44008	456,310	14.33		0.00	0	75
R2032 On 02/02/2023 Bond Future	9.47	Put			10,065.91000	10.06591	10,228,930	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			223.00000	0.22300	203,210	11.89		0.00	0	75
R2032 On 02/02/2023 Bond Future	10.39	Put			5,421.29000	5.42129	5,554,560	11.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			351.86000	0.35186	323,450	11.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			6,482.41000	6.48241	6,626,010	11.83		0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Put			4,271.01000	4.27101	4,388,400	11.87		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			57.98000	0.05798	51,520	12.00		0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			10,961.92000	10.96192	11,127,470	12.00		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			85.72000	0.08572	76,730	12.00		0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	13.43	Put			695.64000	0.69564	715,590	15.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,314.96000	1.31496	1,256,480	12.15	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			5,578.65000	5.57865	5,696,440	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,730.53000	1.73053	1,660,360	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,718.49000	4.71849	4,824,590	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,748.56000	1.74856	1,677,910	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,766.92000	1.76692	1,695,800	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,653.90000	4.65390	4,759,050	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,803.12000	2.80312	2,709,220	12.75	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			3,313.10000	3.31310	3,395,470	12.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,441.87000	9.44187	9,285,550	15.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,686.01000	4.68601	4,791,630	12.31	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,113.75000	3.11375	3,188,670	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,876.46000	3.87646	3,770,790	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,093.80000	3.09380	3,168,330	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,231.05000	4.23105	4,120,510	11.88	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			2,846.85000	2.84685	2,916,510	11.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,823.11000	3.82311	3,718,210	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,133.52000	3.13352	3,208,820	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,849.89000	3.84989	3,744,610	11.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,116.28000	2.11628	2,039,640	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,541.03000	4.54103	4,648,410	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,135.58000	2.13558	2,058,490	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,512.59000	4.51259	4,619,520	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,154.65000	2.15465	2,077,130	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,483.95000	4.48395	4,590,450	9.47	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												1,244,941.95	15	318,27
R2035	On	03/11/2022	Bond Future			11.59722	84.04924	11.57418	84.17923		13.61	67,239,392.00	800	19,42
R2035	On	02/02/2023	Bond Future			11.75365	85.59700	11.72930	85.73129		14.33	609,365,043.00	7,119	156,65
R2035	On	04/05/2023	Bond Future			11.88077	82.83255	11.85529	82.97038		14.83	0.00	0	
R2035	On	03/08/2023	Bond Future			12.00627	84.56184	11.97970	84.70278		13.56	0.00	0	
R2035	On	02/11/2023	Bond Future			12.14085	81.82762	12.11316	81.97159		11.67	0.00	0	
Total R2035 Future												676,604,435.00	7,919	176,08
R2035	On	03/11/2022	Bond Future	12.68	Put			0.12000	0.00012	0,050	15.22	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.57	Put			5,962.51000	5.96251	6,092,490	12.46	0.00	0	58
R2035	On	03/11/2022	Bond Future	10.57	Call			0.01000	0.00001	0,000	12.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Put			7,669.69000	7.66969	7,799,680	12.77	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;

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	9.82	Put			10,821.04000	10.82104	10,951,030	13.33		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,591.49000	2.59149	2,708,380	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			26.96000	0.02696	13,860	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	11.05	Put			3,050.11000	3.05011	3,173,670	12.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.05	Call			11.63000	0.01163	5,200	12.60		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Put			3,402.20000	3.40220	3,528,700	12.53		0.00	0	5;
R2035 On 03/11/2022 Bond Future	11.14	Call			29.75000	0.02975	15,540	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			5,920.81000	5.92081	5,790,750	15.22		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,479.38000	2.47938	2,593,990	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			32.76000	0.03276	17,380	12.71		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,535.30000	2.53530	2,651,080	12.70		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			5.79000	0.00579	2,300	12.53		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			0.00000	0.00000	0,000	13.33		0.00	0	5;
R2035 On 02/02/2023 Bond Future	13.22	Put			490.38000	0.49038	499,860	16.58		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			715.94000	0.71594	678,210	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			5,603.59000	5.60359	5,700,150	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			968.52000	0.96852	922,270	13.42		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			4,845.25000	4.84525	4,933,290	13.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			985.06000	0.98506	938,280	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,802.84000	4.80284	4,890,350	13.43		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			471.64000	0.47164	443,640	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			6,692.73000	6.69273	6,799,020	13.10		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			689.57000	0.68957	652,810	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			5,697.26000	5.69726	5,794,790	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			702.61000	0.70261	665,370	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			5,650.25000	5.65025	5,747,300	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			228.59000	0.22859	212,510	13.08		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.30	Put			8,694.71000	8.69471	8,812,920	13.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			421.07000	0.42107	395,340	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,010.84000	7.01084	7,119,400	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			454.36000	0.45436	427,120	13.10		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.64	Put			6,798.10000	6.79810	6,905,150	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			71.42000	0.07142	65,170	13.06		0.00	0	5;
R2035 On 02/02/2023 Bond Future	9.81	Put			11,724.18000	11.72418	11,852,220	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			79.18000	0.07918	72,380	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			11,465.98000	11.46598	11,593,470	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			87.67000	0.08767	80,260	13.07		0.00	0	3;
R2035 On 02/02/2023 Bond Future	11.94	Call			3,189.27000	3.18927	3,098,190	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,037.68000	2.03768	2,080,890	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,321.26000	3.32126	3,228,490	14.68		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 02/02/2023 Bond Future	11.98	Put			1,953.68000	1.95368	1,995,200	14.68		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			8,159.84000	8.15984	8,035,030	16.58		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			11,209.55000	11.20955	11,336,430	13.07		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,896.53000	1.89653	1,839,900	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			957.70000	0.95770	922,250	13.79		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,308.10000	1.30810	1,330,840	16.46		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,816.29000	1.81629	1,761,190	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			5,651.49000	5.65149	5,734,220	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,876.28000	1.87628	1,820,030	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			5,538.28000	5.53828	5,619,860	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			8,180.42000	8.18042	8,282,800	13.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			5,500.91000	5.50091	5,582,110	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			352.28000	0.35228	335,780	13.78		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			12,326.42000	12.32642	12,447,750	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			768.28000	0.76828	738,150	13.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			9,100.01000	9.10001	9,207,710	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,916.91000	1.91691	1,859,910	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			5,463.72000	5.46372	5,544,550	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,420.93000	5.42093	5,321,580	15.46		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,237.91000	2.23791	2,276,390	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			8,052.25000	8.05225	7,937,160	16.46		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,062.47000	4.06247	3,981,310	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,954.76000	3.95476	4,014,540	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,005.50000	4.00550	3,924,940	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,003.90000	4.00390	4,064,280	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,034.09000	4.03409	3,953,230	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,979.41000	3.97941	4,039,490	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,878.59000	5.87859	5,965,750	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,172.57000	2.17257	2,115,410	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,843.06000	5.84306	5,929,870	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,133.12000	2.13312	2,076,640	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,914.59000	5.91459	6,002,080	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,152.63000	2.15263	2,095,820	11.05		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										676,604,435.00	7,919	189,23
R2037 On 03/11/2022 Bond Future			11.74144	80.11765	11.71827	80.24951		14.52		0.00	0	19,64
R2037 On 02/02/2023 Bond Future			11.88702	77.33705	11.86260	77.47318		16.16		0.00	0	127,81
R2037 On 04/05/2023 Bond Future			12.01468	78.91211	11.98919	79.05167		15.88		0.00	0	
R2037 On 03/08/2023 Bond Future			12.14335	76.30156	12.11678	76.44434		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	Op Intert
R2037	On	02/11/2023	Bond Future			12.26719	77.90132	12.23957	78.04720	12.79	0.00	0	
Total R2037 Future											0.00	0	147,52
R2037	On	03/11/2022	Bond Future	11.30	Put			2,477.09000	2.47709	2,591,380	13.75	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			38.53000	0.03853	20,960	13.75	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,365.75000	2.36575	2,477,240	13.79	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			46.34000	0.04634	25,970	13.79	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,421.23000	2.42123	2,534,160	13.77	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			42.28000	0.04228	23,350	13.77	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,512.93000	5.51293	5,608,950	14.83	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,282.48000	2.28248	2,330,750	16.11	0	6:
R2037	On	02/02/2023	Bond Future	11.03	Call			744.71000	0.74471	705,600	14.81	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,606.93000	5.60693	5,703,950	14.81	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			758.63000	0.75863	719,020	14.82	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,559.81000	5.55981	5,656,330	14.82	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			772.72000	0.77272	732,610	14.83	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			845.71000	0.84571	803,060	14.89	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put			5,282.05000	5.28205	5,375,530	14.89	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,878.51000	2.87851	2,790,650	16.11	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,722.72000	5.72272	5,805,190	15.06	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,382.39000	1.38239	1,336,290	14.79	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call			1,879.88000	1.87988	1,823,560	15.04	0	
R2037	On	04/05/2023	Bond Future	11.03	Put			6,918.59000	6.91859	7,012,050	14.79	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,799.98000	5.79998	5,883,220	15.04	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,900.01000	1.90001	1,843,300	15.05	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,761.15000	5.76115	5,844,000	15.05	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,920.48000	1.92048	1,863,390	15.06	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,009.87000	3.00987	2,935,320	15.58	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put			4,169.54000	4.16954	4,234,550	15.58	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,749.56000	9.74956	9,627,040	18.43	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,024.64000	1.02464	1,041,680	18.43	0	4:
R2037	On	03/08/2023	Bond Future	12.14	Put			4,012.43000	4.01243	4,072,450	15.28	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,079.66000	4.07966	3,997,510	15.25	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,062.34000	4.06234	4,122,970	15.25	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,108.41000	4.10841	4,025,950	15.27	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,037.32000	4.03732	4,097,640	15.27	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,137.23000	4.13723	4,054,470	15.28	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			2,291.86000	2.29186	2,232,980	12.06	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,015.14000	6.01514	6,102,140	12.06	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,312.33000	2.31233	2,253,120	12.06	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.57	Put			5.978.90000	5.97890	6,065,570	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,271.48000	2.27148	2,212,950	12.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,051.53000	6.05153	6,138,880	12.05	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												0.00	0	149,95
R2040	On	03/11/2022	Bond Future			11.79099	82.03176	11.75271	82.26626		15.27	61,113,661.20	745	9,56
R2040	On	02/02/2023	Bond Future			11.93105	79.03603	11.89095	79.27679		17.03	109,227,793.46	1,382	118,54
R2040	On	04/05/2023	Bond Future			12.05357	80.64581	12.01183	80.89215		16.75	48,387,486.00	600	30
R2040	On	03/08/2023	Bond Future			12.17681	77.82106	12.13338	78.07284		16.41	0.00	0	
R2040	On	02/11/2023	Bond Future			12.29493	79.45277	12.24984	79.70995		14.21	0.00	0	
Total R2040 Future												218,728,940.66	2,727	128,41
R2040	On	03/11/2022	Bond Future	12.52	Put			3.65000	0.00365	2,770	16.27	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	12.52	Call			4,503.23000	4.50323	4,267,850	16.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			6,899.72000	6.89972	7,134,210	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.01000	0.00001	0,000	14.13	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	10.60	Put			7,603.09000	7.60309	7,837,590	14.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,000	14.26	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	11.30	Put			2,884.74000	2.88474	3,103,920	14.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			26.74000	0.02674	11,420	14.12	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	11.20	Put			3,519.98000	3.51998	3,748,610	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			9.00000	0.00900	3,130	14.00	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.50	Put			1,726.51000	1.72651	1,899,020	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			150.65000	0.15065	88,660	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,223.04000	2.22304	2,421,740	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			74.11000	0.07411	38,310	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,281.03000	2.28103	2,482,120	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			68.03000	0.06803	34,620	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,255.30000	11.25530	11,489,800	14.90	0.00	0	
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	12.00	Put			183.57000	0.18357	194,440	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,679.45000	1.67945	1,455,820	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,339.50000	2.33950	2,542,870	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			62.36000	0.06236	31,230	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,205.07000	6.20507	6,439,540	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.03000	0.00003	0,000	14.00	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			3,357.50000	3.35750	3,205,800	17.16	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,291.41000	2.29141	2,380,470	17.16	0.00	0	67
R2040	On	02/02/2023	Bond Future	10.96	Call			671.31000	0.67131	616,560	15.56	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Call			884.08000	0.88408	817,310	15.70	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	11.11	Put			5,813.22000	5.81322	5,987,210	15.70		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			131.98000	0.13198	117,020	15.53		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,763.22000	5.76322	5,936,360	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,018.13000	1.01813	944,460	15.80		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			5,420.54000	5.42054	5,587,630	15.80		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			11,368.63000	11.36863	11,593,500	15.53		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			636.55000	0.63655	583,940	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			6,769.88000	6.76988	6,958,030	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			6,602.09000	6.60209	6,788,100	15.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			868.27000	0.86827	802,350	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,863.62000	5.86362	6,038,460	15.69		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,914.73000	1.91473	1,991,040	17.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,084.53000	4.08453	3,917,960	17.53		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,854.32000	1.85432	1,928,510	17.53		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			900.20000	0.90020	832,580	15.71		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			11,580.98000	11.58098	11,806,780	15.53		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			141.90000	0.14190	126,010	15.53		0.00	0	38
R2040 On 02/02/2023 Bond Future	12.24	Call			3,972.09000	3.97209	3,807,640	17.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,784.36000	5.78436	5,930,990	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,337.23000	2.33723	2,234,170	15.80		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,585.64000	5.58564	5,728,920	15.80		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,022.58000	1.02258	965,030	15.57		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.92	Put			8,179.66000	8.17966	8,358,050	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,173.65000	2.17365	2,075,280	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,865.25000	5.86525	6,013,220	15.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			486.25000	0.48625	454,000	15.56		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			5,824.70000	5.82470	5,971,990	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,219.77000	2.21977	2,120,060	15.75		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			9,155.34000	9.15534	8,951,840	18.62		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,326.57000	1.32657	1,369,410	18.62		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			2,196.65000	2.19665	2,097,600	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			12,686.90000	12.68690	12,900,990	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			9,220.47000	9.22047	9,409,260	15.57		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,278.58000	1.27858	1,210,630	15.57		0.00	0	38
R2040 On 04/05/2023 Bond Future	12.78	Call			6,511.62000	6.51162	6,332,720	17.57		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,166.89000	2.16689	2,234,330	17.57		0.00	0	38
R2040 On 03/08/2023 Bond Future	12.22	Put			4,202.16000	4.20216	4,309,570	16.37		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,734.49000	4.73449	4,589,600	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,176.10000	4.17610	4,282,990	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,671.42000	4.67142	4,527,570	16.36		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/08/2023 Bond Future	12.21	Put			4,228.09000	4.22809	4,336,020	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,703.05000	4.70305	4,558,680	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,726.95000	2.72695	2,623,000	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,649.29000	6.64929	6,802,520	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,749.94000	2.74994	2,645,420	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,610.55000	6.61055	6,763,210	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,704.37000	2.70437	2,600,990	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,688.52000	6.68852	6,842,320	13.44		0.00	0	
Total R2040 Option										0.00	0	11,115
Total For R2040										218,728,940.66	2,727	139,611
R2044 On 03/11/2022 Bond Future			11.75031	79.07459	11.72696	79.22034		16.09		2,422,370,990.06	30,634	29,115
R2044 On 02/02/2023 Bond Future			11.88130	76.14960	11.85676	76.29983		17.97		1,756,314,374.40	23,064	94,541
R2044 On 04/05/2023 Bond Future			11.99530	77.70060	11.96973	77.85462		17.68		0.00	0	
R2044 On 03/08/2023 Bond Future			12.10954	74.93960	12.08294	75.09715		17.46		0.00	0	
R2044 On 02/11/2023 Bond Future			12.21857	76.51089	12.19098	76.67183		15.84		0.00	0	
Total R2044 Future										4,178,685,364.46	53,698	123,661
R2044 On 03/11/2022 Bond Future	10.80	Put			6,182.53000	6.18253	6,328,250	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,183.01000	2.18301	2,293,220	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			92.33000	0.09233	56,790	15.42		0.00	0	
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	11.30	Put			2,787.19000	2.78719	2,915,190	15.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			38.04000	0.03804	20,290	15.24		0.00	0	1,641
R2044 On 03/11/2022 Bond Future	11.41	Put			2,125.43000	2.12543	2,233,430	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			100.10000	0.10010	62,350	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.04000	0.00004	0,010	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Put			7,624.71000	7.62471	7,770,460	14.68		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	14.68		0.00	0	1,641
R2044 On 03/11/2022 Bond Future	11.39	Put			2,241.16000	2.24116	2,353,500	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			85.04000	0.08504	51,630	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			11,414.76000	11.41476	11,560,510	15.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			993.76000	0.99376	944,360	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,611.13000	5.61113	5,711,960	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,011.35000	1.01135	961,380	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,511.41000	5.51141	5,611,080	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,102.50000	1.10250	1,049,590	16.68		0.00	0	1,301
R2044 On 02/02/2023 Bond Future	11.15	Put			5,561.12000	5.56112	5,661,380	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			5,315.68000	5.31568	5,413,000	16.68		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,933.62000	2.93362	2,839,840	17.79		0.00	0	1,301
R2044 On 02/02/2023 Bond Future	11.90	Put			2,669.24000	2.66924	2,725,690	17.79		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	12.00	Call			3,273.42000	3.27342	3,174,490	17.97		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			2,403.50000	2.40350	2,454,800	17.97		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			1,029.15000	1.02915	978,590	16.63		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,853.75000	3.85375	3,915,780	17.68		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	11.41	Call			2,349.22000	2.34922	2,281,520	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,857.20000	5.85720	5,943,520	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,373.28000	2.37328	2,305,160	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,397.69000	2.39769	2,329,140	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,775.68000	5.77568	5,861,150	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,261.27000	3.26127	3,179,190	17.30		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,816.22000	5.81622	5,902,120	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,606.82000	4.60682	4,678,760	17.30		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	12.00	Call			4,036.02000	4.03602	3,944,030	17.68		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			4,879.70000	4.87970	4,778,660	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,219.91000	3.21991	3,272,890	18.08		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			4,281.60000	4.28160	4,345,140	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			4,731.37000	4.73137	4,638,010	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,335.24000	4.33524	4,399,430	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,763.24000	4.76324	4,669,550	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,308.34000	4.30834	4,372,200	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,795.19000	4.79519	4,701,180	17.35		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,139.77000	3.13977	3,068,750	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,922.11000	6.92211	7,012,030	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,091.61000	3.09161	3,021,270	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,001.04000	7.00104	7,091,640	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,115.64000	3.11564	3,044,960	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,961.48000	6.96148	7,051,740	15.19		0.00	0	
Total R2044 Option										0.00	0	19,62
Total For R2044										4,178,685,364.46	53,698	143,30
R2048 On 03/11/2022 Bond Future			11.66976	78.03651	11.64632	78.18684		16.64		0.00	0	84,6
R2048 On 02/02/2023 Bond Future			11.79329	79.51040	11.76867	79.66534		17.57	234,635,190.40		2,951	249,7
R2048 On 04/05/2023 Bond Future			11.90026	76.66653	11.87462	76.82534		18.31	0.00		0	10,9
R2048 On 03/08/2023 Bond Future			12.00796	78.22953	11.98131	78.39192		16.82	0.00		0	
R2048 On 02/11/2023 Bond Future			12.11228	75.44557	12.08464	75.61145		14.81	0.00		0	13,00
Total R2048 Future										234,635,190.40	2,951	358,35
R2048 On 03/11/2022 Bond Future	11.90	Put			189.20000	0.18920	180,800	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			1,788.91000	1.78891	1,630,180	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,238.27000	2.23827	2,353,410	15.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			90.00000	0.09000	54,810	15.81		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/11/2022 Bond Future	11.31	Put			2,298.49000	2.29849	2,415,800	15.79		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			75.94000	0.07594	45,010	15.77		0.00	0	8;
R2048 On 03/11/2022 Bond Future	11.20	Put			2,994.90000	2.99490	3,130,570	15.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			29.87000	0.02987	15,210	15.61		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			6,532.78000	6.53278	6,683,090	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			0.02000	0.00002	0,000	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			82.72000	0.08272	49,700	15.79		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Put			7,279.67000	7.27967	7,430,000	15.19		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	15.19		0.00	0	8;
R2048 On 03/11/2022 Bond Future	10.00	Put			12,013.48000	12.01348	12,163,810	16.04		0.00	0	
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	11.30	Put			2,359.31000	2.35931	2,478,710	15.77		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			276.16000	0.27616	256,710	16.03		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			9,851.97000	9.85197	9,987,460	16.03		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			896.10000	0.89610	849,280	16.06		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.00	Put			6,029.40000	6.02940	6,137,520	16.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,000.72000	1.00072	950,270	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,711.73000	5.71173	5,816,220	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,018.89000	1.01889	967,840	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,659.88000	5.65988	5,763,770	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,037.28000	1.03728	985,610	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,608.37000	5.60837	5,711,640	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,074.68000	1.07468	1,021,780	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			5,506.27000	5.50627	5,608,310	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,600.39000	2.60039	2,510,370	17.04		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.70	Put			3,035.52000	3.03552	3,100,440	17.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,407.95000	2.40795	2,337,840	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,926.15000	5.92615	6,014,850	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,433.00000	2.43300	2,362,450	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,884.02000	5.88402	5,972,280	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,458.20000	2.45820	2,387,200	17.41		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,842.13000	5.84213	5,929,940	17.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,864.78000	4.86478	4,767,530	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,206.36000	4.20636	4,271,500	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,898.04000	4.89804	4,800,460	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,179.56000	4.17956	4,244,370	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,931.38000	4.93138	4,833,460	16.64		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,152.93000	4.15293	4,217,400	16.64		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,720.76000	2.72076	2,651,120	14.07		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,585.76000	6.58576	6,682,000	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 Intert
R2048	On	02/11/2023	Bond Future	11.48	Call		2,744.98000	2.74498	2,674,940	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,544.29000	6.54429	6,640,130	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,769.32000	2.76932	2,698,880	14.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,503.03000	6.50303	6,598,470	14.09	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											234,635,190.40	2,951	365,15
R209	On	03/11/2022	Bond Future			11.59065	64.76674	11.57237	64.85667	15.37	64,766,740.00	1,000	14,75
R209	On	02/02/2023	Bond Future			11.72590	65.95941	11.70664	66.05248	16.24	0.00	0	24,56
R209	On	04/05/2023	Bond Future			11.84088	64.14809	11.82079	64.24365	16.76	64,148,090.00	1,000	4,45
R209	On	03/08/2023	Bond Future			11.95174	65.48747	11.93087	65.58526	15.40	0.00	0	
R209	On	02/11/2023	Bond Future			12.06705	63.70776	12.04540	63.80762	13.28	0.00	0	
Total R209 Future											128,914,830.00	2,000	43,76
R209	On	03/11/2022	Bond Future	12.00	Put		44.04000	0.04404	36,420	15.85	0.00	0	3,25
R209	On	03/11/2022	Bond Future	12.00	Call		2,101.75000	2.10175	2,004,200	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		733.19000	0.73319	751,050	14.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		375.41000	0.37541	303,340	14.90	0.00	0	1,15
R209	On	03/11/2022	Bond Future	11.02	Put		2,810.87000	2.81087	2,896,820	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		7.22000	0.00722	3,240	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,862.40000	2.86240	2,948,730	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		6.42000	0.00642	2,820	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,914.07000	2.91407	3,000,760	14.16	0.00	0	5,00
R209	On	03/11/2022	Bond Future	11.00	Call		5.70000	0.00570	2,460	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Put		3,437.02000	3.43702	3,525,930	14.03	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		1.57000	0.00157	0,550	14.03	0.00	0	1,15
R209	On	03/11/2022	Bond Future	10.50	Put		5,602.72000	5.60272	5,692,650	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.00000	0.00000	0,000	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		8,450.08000	8.45008	8,540,010	14.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	14.81	0.00	0	3,25
R209	On	03/11/2022	Bond Future	11.03	Put		2,759.48000	2.75948	2,845,000	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		8.11000	0.00811	3,700	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,460.35000	11.46035	11,550,280	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	9.25	Put		13,029.86000	13.02986	13,119,790	15.14	0.00	0	
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	02/02/2023	Bond Future	10.78	Call		534.71000	0.53471	509,620	14.88	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,247.89000	5.24789	5,315,870	14.88	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		545.30000	0.54530	519,870	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,205.05000	5.20505	5,272,690	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		556.03000	0.55603	530,260	14.90	0.00	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	10.80	Put		5,162.42000	5.16242	5,229,720	14.90	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,538.00000	1.53800	1,498,860	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,053.05000	5.05305	5,109,470	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,955.16000	4.95516	4,882,980	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,833.68000	1.83368	1,857,060	17.53	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,357.56000	1.35756	1,321,410	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		9,965.33000	9.96533	10,045,990	15.57	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,440.68000	5.44068	5,500,090	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,504.18000	1.50418	1,465,580	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,122.02000	5.12202	5,178,980	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,521.04000	1.52104	1,482,170	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,087.45000	5.08745	5,144,140	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		398.96000	0.39896	384,060	15.57	0.00	0	8,56
R209	On	03/08/2023	Bond Future	11.94	Call		3,530.32000	3.53032	3,472,580	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,487.51000	3.48751	3,527,560	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,555.36000	3.55536	3,497,410	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,465.72000	3.46572	3,505,560	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,505.34000	3.50534	3,447,820	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,509.42000	3.50942	3,549,690	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,879.70000	1.87970	1,839,430	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,257.82000	5.25782	5,317,410	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,897.26000	1.89726	1,856,750	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,225.76000	5.22576	5,285,110	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,862.48000	1.86248	1,822,450	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,290.27000	5.29027	5,350,100	12.52	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											128,914,830.00	2,000	97,54
R210	On	03/11/2022	Bond Future			223.11438	223.11438	225.68866	225.68866		0.00	0	10
R210	On	02/02/2023	Bond Future			227.27850	227.27850	229.90602	229.90602		0.00	0	37
R210	On	04/05/2023	Bond Future			228.87270	228.87270	231.55284	231.55284		0.00	0	
R210	On	03/08/2023	Bond Future			233.69965	233.69965	236.43712	236.43712		0.00	0	
R210	On	02/11/2023	Bond Future			235.48208	235.48208	238.26666	238.26666		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.09291	79.46003	11.06496	79.58749	11.28	0.00	0	33,00
R213	On	02/02/2023	Bond Future			11.25498	80.92325	11.22532	81.05490	11.93	0.00	0	32,56
R213	On	04/05/2023	Bond Future			11.38471	79.01538	11.35354	79.15040	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.51309	80.66467	11.48039	80.80279	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.65404	78.80072	11.61976	78.94177	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	65,55	
R213	On	03/11/2022	Bond Future	10.40	Put			3,112.56000	3.11256	3,240,000	7.35		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.02000	0.00002	0,000	7.35		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	9.19	Put			9,192.86000	9.19286	9,320,320	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	4
R213	On	03/11/2022	Bond Future	9.13	Put			9,509.13000	9.50913	9,636,590	11.01		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call			0.01000	0.00001	0,000	7.19		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,128.30000	4.12830	4,255,760	6.81		0.00	0	4
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	9.98	Put			5,160.28000	5.16028	5,287,740	7.75		0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			0.01000	0.00001	0,000	7.24		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,857.43000	5.85743	5,984,890	8.37		0.00	0	4
R213	On	03/11/2022	Bond Future	10.39	Put			3,160.56000	3.16056	3,288,010	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.01000	0.00001	0,000	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,208.60000	3.20860	3,336,050	7.24		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	9.13	Call			0.00000	0.00000	0,000	11.01		0.00	0	20
R213	On	03/11/2022	Bond Future	10.37	Put			3,256.68000	3.25668	3,384,130	7.19		0.00	0	20
R213	On	02/02/2023	Bond Future	10.23	Put			5,038.92000	5.03892	5,141,100	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			558.28000	0.55828	523,910	11.30		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,574.67000	4.57467	4,671,950	11.30		0.00	0	4
R213	On	02/02/2023	Bond Future	10.01	Put			5,960.20000	5.96020	6,069,630	11.39		0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			437.12000	0.43712	408,370	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,120.16000	5.12016	5,223,060	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			444.22000	0.44422	415,120	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,079.41000	5.07941	5,181,960	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			451.54000	0.45154	422,070	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,279.40000	4.27940	4,373,160	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,845.69000	4.84569	4,733,640	13.09		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			665.03000	0.66503	684,630	13.09		0.00	0	9
R213	On	02/02/2023	Bond Future	9.16	Call			60.42000	0.06042	54,640	11.81		0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			9,968.96000	9.96896	10,094,830	11.81		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			312.82000	0.31282	290,600	11.39		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			640.89000	0.64089	603,000	11.34		0.00	0	9
R213	On	04/05/2023	Bond Future	10.75	Call			1,524.14000	1.52414	1,469,790	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,198.25000	4.19825	4,278,920	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,492.68000	1.49268	1,439,060	11.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,257.39000	4.25739	4,338,790	11.46		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
R213	On	04/05/2023	Bond Future	10.74	Call		1,508.46000	1.50846	1,454,480	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,227.86000	4.22786	4,308,900	11.47	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,769.38000	2.76938	2,826,670	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,380.61000	3.38061	3,299,480	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,751.22000	2.75122	2,808,210	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,333.28000	3.33328	3,252,740	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,787.65000	2.78765	2,845,230	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,356.91000	3.35691	3,276,080	10.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,919.42000	1.91942	1,859,660	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,013.12000	4.01312	4,094,410	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,936.67000	1.93667	1,876,570	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,987.78000	3.98778	4,068,730	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,902.26000	1.90226	1,842,850	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,038.58000	4.03858	4,120,220	8.84	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	70,87
R214	On	03/11/2022	Bond Future			11.66008	62.51958	11.64171	62.61419	16.68	0.00	0	15,3
R214	On	02/02/2023	Bond Future			11.78868	63.67089	11.76935	63.76870	17.63	0.00	0	71,3
R214	On	04/05/2023	Bond Future			11.89220	61.66615	11.87210	61.76647	18.32	0.00	0	
R214	On	03/08/2023	Bond Future			11.99316	62.95348	11.97231	63.05613	17.04	0.00	0	
R214	On	02/11/2023	Bond Future			12.10006	60.97237	12.07846	61.07725	15.82	0.00	0	
Total R214 Future											0.00	0	86,65
R214	On	03/11/2022	Bond Future	11.36	Put		1,583.73000	1.58373	1,644,370	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		103.69000	0.10369	69,720	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,629.54000	1.62954	1,692,000	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		95.93000	0.09593	63,780	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,675.88000	1.67588	1,740,100	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		88.64000	0.08864	58,250	15.88	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,492.39000	4.49239	4,555,480	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		851.28000	0.85128	816,160	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,451.76000	4.45176	4,514,450	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		4,411.38000	4.41138	4,473,670	16.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,351.23000	2.35123	2,288,240	17.27	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put		2,196.25000	2.19625	2,231,070	17.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		821.79000	0.82179	787,470	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,533.25000	4.53325	4,596,740	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		836.45000	0.83645	801,730	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		866.28000	0.86628	830,760	16.24	0.00	0	1,6
R214	On	04/05/2023	Bond Future	11.38	Call		2,044.67000	2.04467	1,997,110	17.44	0.00	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	11.38	Put		4,584.33000	4.58433	4,637,090	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,003.76000	2.00376	1,956,770	17.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,650.13000	4.65013	4,703,460	17.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,024.16000	2.02416	1,976,880	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,617.14000	4.61714	4,670,180	17.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,280.23000	3.28023	3,318,380	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,173.68000	4.17368	4,108,970	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,259.39000	3.25939	3,297,330	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,119.09000	4.11909	4,054,810	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,301.19000	3.30119	3,339,560	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,146.36000	4.14636	4,081,860	16.91	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,433.33000	2.43333	2,386,760	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,562.01000	5.56201	5,620,320	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,453.08000	2.45308	2,406,280	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,529.17000	5.52917	5,587,250	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,413.67000	2.41367	2,367,340	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,595.00000	5.59500	5,653,550	15.07	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											0.00	0	89,85
Total for Bond											5,479,843,160.85	69,699	1,928,87
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			815.40700	815.40700	816.73900	816.73900				0.00	0	3
GOVI On 02/02/2023 GOVI			830.42300	830.42300	831.79800	831.79800				0.00	0	8
GOVI On 04/05/2023 GOVI			847.29900	847.29900	848.70900	848.70900				0.00	0	
GOVI On 03/08/2023 GOVI			864.96800	864.96800	866.41100	866.41100				0.00	0	
GOVI On 02/11/2023 GOVI			883.08800	883.08800	884.56200	884.56200				0.00	0	
Total GOVI Future										0.00	0	86
GOVI On 03/11/2022 GOVI	820.43	Put			36,910.00000	3.69100	50,230,000			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	820.42	Put			36,810.00000	3.68100	50,130,000			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	820.41	Put			36,710.00000	3.67100	50,030,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			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			190,220.00000	19.02200	203,970,000			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			190,320.00000	19.03200	204,070,000			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			190,420.00000	19.04200	204,170,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			41,710.00000	4.17100	55,810,000			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	Op Intere
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			41,510.00000	4.15100	55,610,000		0.00	0	
GOVI	On 04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On 04/05/2023	GOVI	852.87	Put			41,610.00000	4.16100	55,710,000		0.00	0	
GOVI	On 04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On 03/08/2023	GOVI	837.23	Call			291,810.00000	29.18100	277,380,000		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			292,010.00000	29.20100	277,580,000		0.00	0	
GOVI	On 03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 03/08/2023	GOVI	837.22	Call			291,910.00000	29.19100	277,480,000		0.00	0	
GOVI	On 03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.81	Put			12,480.00000	1.24800	27,220,000		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			12,580.00000	1.25800	27,320,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.80	Put			12,380.00000	1.23800	27,120,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	86
Total for GOVI											0.00	0	86
AL37	On 03/11/2022	Index Future			832.73100	832.73100	833.34500	833.34500			0.00	0	
AL37	On 02/02/2023	Index Future			848.06600	848.06600	848.71000	848.71000			0.00	0	
AL37	On 04/05/2023	Index Future			865.30000	865.30000	865.96500	865.96500			0.00	0	
AL37	On 03/08/2023	Index Future			883.34600	883.34600	884.02700	884.02700			0.00	0	
AL37	On 02/11/2023	Index Future			901.85000	901.85000	902.54700	902.54700			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On 03/11/2022	Index Future			940.79400	940.79400	942.43500	942.43500			0.00	0	
AL7T	On 02/02/2023	Index Future			958.11800	958.11800	959.81200	959.81200			0.00	0	
AL7T	On 04/05/2023	Index Future			977.58900	977.58900	979.32600	979.32600			0.00	0	
AL7T	On 03/08/2023	Index Future			997.97600	997.97600	999.75200	999.75200			0.00	0	
AL7T	On 02/11/2023	Index Future			1,018.88200	1,018.88200	1,020.69600	1,020.69600			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On 03/11/2022	Index Future			827.21700	827.21700	828.53600	828.53600			0.00	0	10
ALBI	On 02/02/2023	Index Future			842.45000	842.45000	843.81300	843.81300			0.00	0	9
ALBI	On 04/05/2023	Index Future			859.57000	859.57000	860.96800	860.96800			0.00	0	
ALBI	On 03/08/2023	Index Future			877.49600	877.49600	878.92600	878.92600			0.00	0	
ALBI	On 02/11/2023	Index Future			895.87800	895.87800	897.33900	897.33900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	15
Total For ALBI										0.00	0	15
IGOV On 03/11/2022 Index Future			311.50100	311.50100	317.26800	317.26800				0.00	0	
IGOV On 02/02/2023 Index Future			317.31400	317.31400	323.19700	323.19700				3,173,140.00	1	68
IGOV On 04/05/2023 Index Future			323.83900	323.83900	329.84500	329.84500				0.00	0	
IGOV On 03/08/2023 Index Future			330.66600	330.66600	336.80000	336.80000				0.00	0	
IGOV On 02/11/2023 Index Future			337.66600	337.66600	343.93000	343.93000				0.00	0	
Total IGOV Future										3,173,140.00	1	71
Total For IGOV										3,173,140.00	1	71
Total for Index										3,173,140.00	1	91
JIBAR F On 16/11/2022 Jibar Future			6.50500	93.49500	6.57500	93.42500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.21500	92.78500	7.20500	92.79500				0.00	0	
JIBAR F On 18/01/2023 Jibar Future			7.25000	92.75000	7.27000	92.73000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.66000	92.34000	7.66500	92.33500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.69500	92.30500	7.71000	92.29000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.79000	92.21000	7.85500	92.14500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.92000	92.08000	7.95500	92.04500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.99500	92.00500	8.06500	91.93500				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.99500	92.00500	8.10000	91.90000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.07000	91.93000	8.13500	91.86500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.97000	92.03000	8.09500	91.90500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.03500	91.96500	8.11500	91.88500				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 :										5,483,016,300.85	69,700	1,931,07
ABCPI3 On 07/12/2023 Spot Bond			4.34800	330.15099	4.34800	330.09138				899,166,400,000.00	206,800,000	103,400,00
Total ABCPI3 SPOT										899,166,400,000.00	206,800,000	103,400,00
Total For ABCPI3										899,166,400,000.00	206,800,000	103,400,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91462				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.78744				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.98000	102.27914	9.98000	102.25194				0.00	0	

Contract 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			12.26500	87.81966	12.26500	87.79110				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.28399				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.85890				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	99.82635				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.52147				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.49486				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.65871				0.00	1,200,000,000	600,000,000
Total ABFN23 SPOT										0.00	1,200,000,000	600,000,000
Total For ABFN23										0.00	1,200,000,000	600,000,000
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.34877				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.83810				0.00	2,533,000,000	2,033,000,000
Total ABFN26 SPOT										0.00	2,533,000,000	2,033,000,000
Total For ABFN26										0.00	2,533,000,000	2,033,000,000
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.59638				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.99479				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.10035				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.84227				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.06380				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.41442				0.00	8,000,000,000	2,000,000,000
Total ABFN35 SPOT										0.00	8,000,000,000	2,000,000,000
Total For ABFN35										0.00	8,000,000,000	2,000,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.46574				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.98956				0.00	1,000,000,000	1,000,000,000
Total ABFN37 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN37										0.00	1,000,000,000	1,000,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.97814				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.90084				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.50487				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.37726				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.38211				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.78446				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	101.28149				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.24194				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.60356				0.00	230,000,000	730,000,000
Total ABFN49 SPOT										0.00	230,000,000	730,000,000
Total For ABFN49										0.00	230,000,000	730,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.50700				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.57751				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.55616				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.46041				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.49868				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.53064				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.85886				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.87544				0.00	0	500,000,000
Total ABGN02 SPOT										0.00	0	500,000,000
Total For ABGN02										0.00	0	500,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.77466				0.00	0	

Contract 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	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.78685				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.05594				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.27104				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.79800				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.83353				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.72000	7.72000	7.72000	156.72949				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	52.80649	100.00000	52.68500				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	164.86134				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	216.94549				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	237.79586				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.66000	8.66000	8.66000	101.02273				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			8.89500	8.89500	8.89500	109.24795				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.19000	99.82303	7.19000	99.80341				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.14000	103.00388	9.14000	102.97887				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.30500	104.98894	9.30500	104.96299				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.63000	102.87402	7.63000	102.85274				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.47000	99.12014	9.47000	99.09481				0.00	0	1,310,000,00
Total ABS7 SPOT										0.00	0	1,310,000,00
Total For ABS7										0.00	0	1,310,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.88529	100.00000	13.85422				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.05000	331.17037	4.05000	331.11322				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.77000	11.77000	11.77000	102.09458				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.91905				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.89631				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.91378				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	100.91378				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	200.36775				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	203.94101				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.85796				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.29747				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.38831				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.59902				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.35930				0.00	580,000,000	290,000,000
Total AGL01 SPOT										0.00	580,000,000	290,000,000
Total For AGL01										0.00	580,000,000	290,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.57869				0.00	160,000,000	80,000,000
Total AGL02 SPOT										0.00	160,000,000	80,000,000
Total For AGL02										0.00	160,000,000	80,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	102.12955				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.12812				0.00	0	1,000,000,000
Total AGLG01 SPOT										0.00	0	1,000,000,000
Total For AGLG01										0.00	0	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	103.20924				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.65915				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.72105				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.74952				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.30132				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.30867				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.19500	97.70862	9.19500	97.68476				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.31994				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.35744				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.40421				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.28155				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	101.41648				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.18500	102.44183	9.18500	102.41683				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.54108				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.47462				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.55212				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.39640				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.91190				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.35056				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.47451				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.55198				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.09384				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.51938				0.00	0	30,000,00
Total AHF7A1 SPOT										0.00	0	30,000,00

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 AHF7A1										0.00	0	30,000,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.59289				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.51324				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.48418				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.59070				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.55391				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.66327				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.15182				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.05000	101.82033	8.05000	101.79873				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			9.90000	103.00626	9.90000	102.97921				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.13000	89.50703	13.13000	89.47610				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.22000	194.07020	6.22000	194.02532				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.85021				0.00	0	

Contract 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	100.17982				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.97754				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.84706				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.66605				0.00	80,000,000	40,000,000
Total APF18 SPOT										0.00	80,000,000	40,000,000
Total For APF18										0.00	80,000,000	40,000,000
ASN027 On 07/12/2033 Spot Bond			5.39000	253.16799	5.39000	253.11526				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			6.00000	218.76958	6.00000	218.72047				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			4.91000	207.85771	4.91000	207.81691				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.46000	114.50764	5.46000	114.48367				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	105.00383				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.97077				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.80382				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	101.62512				0.00	0	150,200,00
Total ASN278 SPOT										0.00	0	150,200,00
Total For ASN278										0.00	0	150,200,00
ASN27(On 20/08/2048 Spot Bond					0.00000	101.49786				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.47074				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.01263				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.84233				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.85113				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.55696				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	112.86547				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.54000	5.54000	5.54000	103.58833				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.94793				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.05515				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.82056				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	100.37068				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.57000	113.01740	5.57000	112.99342				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86246				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.42433				0.00	10,800,000	6,700,00
Total ASN346 SPOT										0.00	10,800,000	6,700,00
Total For ASN346										0.00	10,800,000	6,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.98611				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83399				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83399				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.29102				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.12852				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.97495				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.42118				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.88040				0.00	0	

Contract 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	100.92846				0.00	200,000,000	100,000,000
Total ASN383 SPOT										0.00	200,000,000	100,000,000
Total For ASN383										0.00	200,000,000	100,000,000
ASN38: On 15/03/2023 Spot Bond					0.00000	100.92846				0.00	40,000,000	20,000,000
Total ASN384 SPOT										0.00	40,000,000	20,000,000
Total For ASN384										0.00	40,000,000	20,000,000
ASN38: On 20/12/2022 Spot Bond					0.00000	101.04361				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.15353				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.37766				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.84244				0.00	0	150,400,000
Total ASN399 SPOT										0.00	0	150,400,000
Total For ASN399										0.00	0	150,400,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.82255				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.93639				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.11987				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.92228				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	100.75542				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.77370				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.97677				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.20424				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.87211				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.32043				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.32246				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.64500	9.64500	9.64500	102.23901				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.23500	11.23500	11.23500	101.30207				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.01999				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.02238				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.47912				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	101.08415				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	112.86500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.02000	11.02000	11.02000	101.00630				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.43052				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.85586				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.85586				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.83593				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.59000	98.05837	10.59000	98.03072				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.77000	97.67244	9.77000	97.64699				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.32000	96.57695	10.32000	96.55041				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.32000	96.57695	10.32000	96.55041				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.89500	102.62436	8.89500	102.60009				0.00	0	

Contract 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			10.84500	103.10417	10.84500	103.07459				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.79500	103.09190	10.79500	103.06245				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.29500	102.88301	10.29500	102.85495				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.29500	102.88301	10.29500	102.85495				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.72084				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.02150				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.32266				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.93000	102.44237	10.93000	102.41275				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.02000	101.17692	11.02000	101.98583				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.88000	102.28524	10.88000	102.25580				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.30132				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	100.18440				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.17104				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.87874				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.79985				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.96132				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.86443				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.95997				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.47000	102.22303	9.47000	102.19712				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.48315				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.34266				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.16386				0.00	0	5,300,000,00
Total ASN600 SPOT										0.00	0	5,300,000,00
Total For ASN600										0.00	0	5,300,000,00
ASN60: On 23/04/2026 Spot Bond					0.00000	100.17809				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	101.54920				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.08745				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02467				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.90323				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.98025				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.85989				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.64633				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.73236				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.82322				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.55761				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.69187				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.92508				0.00	0	

Contract 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	100.99978				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.30601				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.92214				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.10443				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.49811				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.84662				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.35097				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.64506				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.74891				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.79721				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.96456				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	100.99865				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.56208				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.72865				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.84317				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02131				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02404				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.35183				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02375				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.88498				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.89066				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.26360				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.81691				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	99.76587				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.74584				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.85523				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.22091				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.68471				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.04333				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.22850				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02343				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.44063				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.85287				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.85653				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.86791				0.00	0	

Contract 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	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.56400				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.02221				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.05629				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.00640				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.02384	10.02384	10.02384	105.37065				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.22107				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.51500	10.51500	10.51500	102.18560				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.02444				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.02211				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.02216				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.05585				0.00	4,950,000,000	450,000,000
Total ASN807 SPOT										0.00	4,950,000,000	450,000,000
Total For ASN807										0.00	4,950,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.77096				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.67601				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.68091				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.47431				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.95231				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	91.31706				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.49571				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57644				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57526				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.46785				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.41704				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.41704				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	100.02457				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.91369				0.00	400,000,000	200,000,000
Total ASN837 SPOT										0.00	400,000,000	200,000,000
Total For ASN837										0.00	400,000,000	200,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	100.24320				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.24172				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.24172				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.18338				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.75027				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.02468				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.02454				0.00	4,000,000,000	4,000,000,000

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 ASN849 SPOT										0.00	4,000,000,000	4,000,000,000
Total For ASN849										0.00	4,000,000,000	4,000,000,000
ASN85 On 20/06/2027 Spot Bond					0.00000	100.85663				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.87954				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.44070				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.31969				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.02241				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.60684				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	102.64554				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.07213				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.07213				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.92085				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	100.95636				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.95636				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.83125				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.80992				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.00449				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.99312				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.12612				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.33036				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.83497				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.01289				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.47000	105.92514	11.47000	103.05210				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 Intere
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.98176				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.02087				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.84516				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.30740				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.16969				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.10122				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.07614				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.00425				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.02144				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.03074				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.04670				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.91906				0.00	0	

Contract 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	100.85917				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.72969				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.51176				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.08956				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.56487				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.02308				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.40132				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.33680				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.30100				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.19100				0.00	2,000,000,000	1,000,000,000
Total ASN944 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN944										0.00	2,000,000,000	1,000,000,000
ASN94: On 20/06/2027 Spot Bond					0.00000	100.13608				0.00	1,198,000,000	599,000,000
Total ASN948 SPOT										0.00	1,198,000,000	599,000,000
Total For ASN948										0.00	1,198,000,000	599,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.76014				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.24457				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.74047				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.48000	99.14028	7.48000	99.12028				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.42175				0.00	600,000,000	300,000,00
Total BAW34 SPOT										0.00	600,000,000	300,000,00
Total For BAW34										0.00	600,000,000	300,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.14790				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.43215				0.00	1,000,000,000	500,000,00
Total BAW37 SPOT										0.00	1,000,000,000	500,000,00
Total For BAW37										0.00	1,000,000,000	500,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	100.74290				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.36014				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.58593				0.00	0	1,000,000,00
Total BAWGL2 SPOT										0.00	0	1,000,000,00
Total For BAWGL2										0.00	0	1,000,000,00
BAYA72 On 31/03/2026 Spot Bond			12.22000	12.22000	12.22000	100.93582				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.17126				0.00	0	
Total BAYA74 SPOT										0.00	0	

Contract 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 BAYA74										0.00	0	
BAYA74 On 31/03/2023 Spot Bond					0.00000	101.04198				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.32057				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.19735				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.16216				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.00292				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.98871				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.13162				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.45981				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.06861				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.11591				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.93943				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.96044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.93893				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.82004				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.93048				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.08207				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.00405				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.00315				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.97335				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.11040				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.31500				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.13220				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.52875				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.11076				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.10242				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.11040				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.11076				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.32500	9.32500	9.32500	95.23875				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.85429				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.30160				0.00	400,000,000	200,000,000
Total BDX31 SPOT										0.00	400,000,000	200,000,000
Total For BDX31										0.00	400,000,000	200,000,000
BDX33 On 08/03/2023 Spot Bond					0.00000	101.12070				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.14181				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.66617				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.01435				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.72555				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract 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 BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.00502				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.03973				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.72933				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.95167				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.09000	105.92590	8.09000	105.90308				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.32515				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.44293				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.76251				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.78103				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02388				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.49942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	97.03700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	88.36700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	60.41600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	43.45700				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	101.47119				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.70045				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.39582				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.41679				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.33822				0.00	420,000,000	210,000,000
Total BPPF21 SPOT										0.00	420,000,000	210,000,000
Total For BPPF21										0.00	420,000,000	210,000,000
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.67372				0.00	200,000,000	100,000,000
Total BPPF23 SPOT										0.00	200,000,000	100,000,000
Total For BPPF23										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.57260				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.95907				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.95800				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.50574				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.96149				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	100.77057				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.18438				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.88221				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	99.79747				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.82000	106.78871	8.82000	106.76353				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.12000	108.17347	9.12000	108.14712			1,824,000,000,000.00	0.00	200,000,000	200,000,000
Total CCT02 SPOT									1,824,000,000,000.00	0.00	200,000,000	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 CCT02									1,824,000,000,000.00	200,000,000	200,000,000
CCT03 On 15/03/2025 Spot Bond			9.67000	104.54111	9.67000	104.51383			3,868,000,000,000.00	400,000,000	400,000,000
Total CCT03 SPOT									3,868,000,000,000.00	400,000,000	400,000,000
Total For CCT03									3,868,000,000,000.00	400,000,000	400,000,000
CCT04 On 17/07/2027 Spot Bond			10.71000	10.71000	10.71000	100.96750			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.94268			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.65570			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.75120			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.22744			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.23790			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.94113			0.00	0	
Total CGR52 SPOT									0.00	0	
Total For CGR52									0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.17185	4.77000	101.84000			0.00	0	
Total CLN315 SPOT									0.00	0	
Total For CLN315									0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.63100			0.00	0	
Total CLN317 SPOT									0.00	0	
Total For CLN317									0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.86466			0.00	0	
Total CLN345 SPOT									0.00	0	
Total For CLN345									0.00	0	
CLN345 On 20/03/2024 Spot Bond			9.10500	103.06851	9.10500	103.04316			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	106.96687	8.70700	104.85500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.83527				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.74464				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.31000	100.27971	11.31000	100.24923				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	111.06657	6.50000	102.95100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.52700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.68005				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.66939				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.15000	155.62081	6.15000	155.58540				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.26000	148.82689	8.26000	148.78477				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN47: On 19/11/2022 Spot Bond					0.00000	101.75583				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49: On 04/09/2024 Spot Bond			8.75000	103.81366	8.75000	103.78910				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.59451				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.52305				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.15746				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.99625				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511: On 14/11/2022 Spot Bond					0.00000	100.95075				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	100.97276				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond			10.26000	100.02728	10.26000	99.94791				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	101.50894				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	101.00266				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.29342				0.00	0	
Total CLN522 SPOT										0.00	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 CLN522										0.00	0	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	100.98437				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.40081				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.24908				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.23170				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.52201				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.00266				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.90815				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.33143				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.55000	102.51609	10.55000	102.48744				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.90482				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.15326				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.39011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.69300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.51747				0.00	0	69,000,00
Total CLN545 SPOT										0.00	0	69,000,00
Total For CLN545										0.00	0	69,000,00
CLN54 On 21/08/2026 Spot Bond			10.02000	101.95841	10.02000	101.93132				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.07000	100.92703	10.07000	100.89964				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.16000	99.73106	10.16000	104.76918				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.21000	10.21000	10.21000	311.12540				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	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.71240				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.68559				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.45817				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	100.42026				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	137.30900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.77243				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.52000	98.81366	10.52000	103.85515				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.02000	100.08891	10.02000	105.12750				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.08029				0.00	580,000,000	290,000,000
Total CLN564 SPOT										0.00	580,000,000	290,000,000
Total For CLN564										0.00	580,000,000	290,000,000
CLN565 On 21/02/2024 Spot Bond					0.00000	101.49730				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.72466				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.18042				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.78184				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.25000	99.04811	10.25000	103.99631				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.75199				0.00	0	
Total CLN572 SPOT										0.00	0	

Contract 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 CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.78104				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.94750				0.00	120,000,000	60,000,00
Total CLN575 SPOT										0.00	120,000,000	60,000,00
Total For CLN575										0.00	120,000,000	60,000,00
CLN57: On 20/06/2024 Spot Bond					0.00000	100.97629				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.32179				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.70362				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.80038				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.05710				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.32484				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.52268				0.00	400,000,000	200,000,00
Total CLN585 SPOT										0.00	400,000,000	200,000,00
Total For CLN585										0.00	400,000,000	200,000,00
CLN58: On 16/09/2025 Spot Bond					0.00000	103.28815				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.51163				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.86461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.89802				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.74530				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			4.57000	155.32528	4.57000	124.82194				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.76306				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2024 Spot Bond					0.00000	100.91663				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.43937				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.49000	9.49000	9.49000	103.39057				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.67621				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.94833				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.86461				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.86461				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 On 04/06/2023 Spot Bond					0.00000	101.64500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.07500	9.07500	9.07500	101.54088				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.87535				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.85221				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.06892				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.35385				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.46282				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.65000	99.93081	9.65000	99.90559				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 14/04/2026 Spot Bond					0.00000	102.19650				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.11433				0.00	40,000,000	20,000,000
Total CLN612 SPOT										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN612										0.00	40,000,000	20,000,000
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.46740				0.00	140,000,000	70,000,000
Total CLN614 SPOT										0.00	140,000,000	70,000,000
Total For CLN614										0.00	140,000,000	70,000,000
CLN614 On 20/12/2029 Spot Bond					0.00000	92.43000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.43788				0.00	10,000,000,000	5,000,000,000
Total CLN617 SPOT										0.00	10,000,000,000	5,000,000,000
Total For CLN617										0.00	10,000,000,000	5,000,000,000
CLN617 On 20/12/2022 Spot Bond					0.00000	101.00096				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.27808				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.08375				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.44485				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	100.15514				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.40000	102.75015	7.40000	102.72967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.71168				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.49522				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.20000	59.90429	13.20000	79.04267				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.39643				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.72000	99.02436	10.72000	98.99627				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.70562				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.41069				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.60700				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.74487				0.00	240,000,000	120,000,000
Total CLN634 SPOT										0.00	240,000,000	120,000,000
Total For CLN634										0.00	240,000,000	120,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	104.18565				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.41632				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.69956				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.82831				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.82067				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.32486				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.42213				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.85172				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.19104				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.85289				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.81966				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.27372				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.69956				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.43693				0.00	0	
Total CLN651 SPOT										0.00	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 CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.69956				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	93.91500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.99334				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.89291				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.32885				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.71000				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	117.39100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	142.96100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.46422				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	99.75640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.96595				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.90287				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.17185				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.36492				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.84085				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.09392	159.16611	5.09392	129.32423				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.09392	159.16611	5.09392	129.32506				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.87112				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.95183				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.83767				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.32709				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	103.76426				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.04700				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.80893				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.82673				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.89927				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.94872				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.94849				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.23229				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.83812				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.85453				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.00225				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.17970				0.00	0	
Total CLN697 SPOT										0.00	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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.67377				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.08766				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.16584				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.56589				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.55878				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	102.03439				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	86.73966				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.99217				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.61648				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.83863				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.14550				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.38747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2023 Spot Bond					0.00000	100.88983				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	101.51953				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	100.84307				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	100.84307				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	100.84307				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	82.18816				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	100.90068				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	81.18922				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	81.51038				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	101.12308				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	82.21783				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.78864				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.78864				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.78864				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.79975				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.79975				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.79975				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	84.70649				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	85.74021				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	86.37595				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.85430				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.91427				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	95.50277				0.00	0	
Total CLN736 SPOT										0.00	0	

Contract 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 CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.22961				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.49038				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	108.42300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.21839				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	101.67938				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.88021				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.88663				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	95.64700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.26989				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.49518				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	100.85447				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.02417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.96865				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.64098				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.85331				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.27653				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.88407				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

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 20/06/2026 Spot Bond					0.00000	100.84955				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.13861				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	101.70783				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.19641				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	93.92516				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	101.85331		3,404,000,000,000.00		460,000,000	230,000,000	
Total CLN766 SPOT								3,404,000,000,000.00		460,000,000	230,000,000	
Total For CLN766								3,404,000,000,000.00		460,000,000	230,000,000	
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	100.97395				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	105.51652				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	97.35202				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	82.58612				0.00	0	
Total CLN771 SPOT										0.00	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 CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.05682				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.43439				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.02500				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.34000	7.34000	7.34000	120.70119				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.35634				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	101.59242				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.02173				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.02186				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	102.10842				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.02426				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.02249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.02277				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.83124				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.76540				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.83124				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.69712				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.52979				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.30200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.02075				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	100.83131				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.02459				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.02426				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.02426				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.44906				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.47304				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.02194				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.30931				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.02451				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.45764				0.00	0	
Total CLN807 SPOT										0.00	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 CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.02275				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.79321				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.32500	95.26260	9.32500	95.23875				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.79864				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.27217				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.02451				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.02175				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.83131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.02431				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	160,000,000	80,000,000
Total CLN827 SPOT										0.00	160,000,000	80,000,000
Total For CLN827										0.00	160,000,000	80,000,000
CLN827 On 31/08/2024 Spot Bond					0.00000	88.39062				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.02444				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.41993				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.14868				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.02431				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/01/2030 Spot Bond			9.85000	9.85000	9.85000	98.99851				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.44055				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.44070				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.44071				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.44061				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.83131				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.84866				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.78699				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.97000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.40200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.05600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.09174				0.00	0	
Total CLN844 SPOT										0.00	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 CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.93832				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.93911				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.83131				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.83131				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.83094				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.02639				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.02949				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.85663				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.90443				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.97607				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.99880				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.03189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	99.74351				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.18976				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.91353				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.84525				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.07643				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	106.66909				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	94.05400				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	95.48700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.02714				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	87.05241				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	100.02139				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.02151				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.02138				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.56110				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.44055				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.87371				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.03134				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.03134				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.15650				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.02119				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.67621				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.67229				0.00	0	
Total CLN880 SPOT										0.00	0	

Contract 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 CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.20533				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.02112				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	83.96644				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	82.75455				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	82.75455				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	82.57506				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	82.72460				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.58500	5.58500	5.58500	122.37598				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	100.87292				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	100.80189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.70771				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.73961				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.68003				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.57786				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	64.99997				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.50702				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.94000	11.94000	11.94000	104.99671				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.17662				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.72000	106.37320	9.72000	106.34563				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.31000	104.55394	11.31000	104.52252				0.00	0	220,000,00
Total COJ08 SPOT										0.00	0	220,000,00
Total For COJ08										0.00	0	220,000,00
COJG0 On 09/06/2024 Spot Bond			10.81000	103.13511	10.81000	103.10545				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.18500	100.70312	9.18500	100.67872				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.08000	89.88382	13.08000	89.85253				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.67000	94.96484	11.67000	94.93541				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.16824				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.39897				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.51844				0.00	2,060,000,000	1,030,000,00
Total DSY02 SPOT										0.00	2,060,000,000	1,030,000,00
Total For DSY02										0.00	2,060,000,000	1,030,000,00
DSY03 On 21/11/2024 Spot Bond			10.42000	104.42000	10.42000	104.72087				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.32351				0.00	1,000,000,000	500,000,00
Total DSY04 SPOT										0.00	1,000,000,000	500,000,00
Total For DSY04										0.00	1,000,000,000	500,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.68374				0.00	280,000,000	140,000,00
Total DSY05 SPOT										0.00	280,000,000	140,000,00
Total For DSY05										0.00	280,000,000	140,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	101.89754				0.00	0	
Total DSY06 SPOT										0.00	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 DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.43569			0.00	0	100,000,00
Total DSY07 SPOT									0.00	0	100,000,00
Total For DSY07									0.00	0	100,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.77693			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.71011			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.81657			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.83732			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.70000	102.47080	7.70000	102.44970			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	79.51245	100.00000	79.34783			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	79.51245	100.00000	79.34783			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.29000	102.45173	9.29000	102.42646			0.00	0	500,000,00
Total DV24 SPOT									0.00	0	500,000,00
Total For DV24									0.00	0	500,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97344	9.69000	101.94723			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97344	9.69000	101.94723			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62000	98.28601	10.62000	98.25837		1,911,600,000,000.00		180,000,000	90,000,00
Total DV27 SPOT								1,911,600,000,000.00		180,000,000	90,000,00
Total For DV27								1,911,600,000,000.00		180,000,000	90,000,00
DV29 On 18/02/2029 Spot Bond			12.05000	93.61635	12.05000	93.58659			0.00	0	
Total DV29 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.05575	10.10000	102.02843				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.05575	10.10000	102.02843				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.26712				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	99.83552				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.39146				0.00	0	1,000,000.00
Total DVF26 SPOT										0.00	0	1,000,000.00
Total For DVF26										0.00	0	1,000,000.00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.72028				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.97899				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.05796				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.51280				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01997				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.42055				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.02057				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.44615				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.06026				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.68838				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.05560				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.66000	102.95346	8.66000	102.92935				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.65000	115.76251	5.65000	115.73741				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.46000	101.97434	5.46000	101.95299				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.47733	2.25000	148.45896				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.30000	157.51193	4.30000	157.48380				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.26500	144.90508	4.26500	144.87934				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.27000	139.76384	4.27000	139.73899				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.47000	119.12971	5.47000	119.10465				0.00	0	
Total EL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.43000	104.54008	5.43000	104.51827				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	148.47733	2.25000	148.45896				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	170.69347				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.92433				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	157.16647				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	130.50780				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.60119				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.29780				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.40682				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	112.99359				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.79180				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.01174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	93.97835				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	101.91303				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	104.78307				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.43404				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	102.97232				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73000	99.02412	10.73000	98.99601				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.95000	12.95000	12.95000	96.00541				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.00000	13.00000	13.00000	94.39122				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.82000	10.82000	10.82000	102.90573				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.82000	10.82000	10.82000	102.59796				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.92500	12.92500	12.92500	97.90622				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			12.18500	12.18500	12.18500	99.65835				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.42500	15.42500	15.42500	93.24195				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.50200				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.05446				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.95448				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.87362				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.24403				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.33356				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.10670				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.93429				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.96435				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.81484				0.00	0	
Total EPFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.87569				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.56736				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.59202				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.97351				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.02173				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.77687				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.48914				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	99.80087				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.75907				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.56686				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.62929				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.59798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.66041			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.59826			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.52538			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.58779			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.35000	103.25346	7.35000	103.23302			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.63793	10.00000	102.61044			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.74000	95.27457	9.74000	95.24969		533,668,236,000.00	54,791,400	7,786,856,100	
Total ES26 SPOT								533,668,236,000.00	54,791,400	7,786,856,100	
Total For ES26								533,668,236,000.00	54,791,400	7,786,856,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65791	7.85000	100.63663			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.52000	71.59067	12.50000	71.65882		25,759,091,208,000.00	2,057,435,400	29,582,912,400	
Total ES33 SPOT								25,759,091,208,000.00	2,057,435,400	29,582,912,400	
Total For ES33								25,759,091,208,000.00	2,057,435,400	29,582,912,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98106	7.50000	100.96052			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.71000	70.06221	12.69000	70.14533		38,583,042,866,000.00	3,035,644,600	3,640,000,000	
Total ES42 SPOT								38,583,042,866,000.00	3,035,644,600	3,640,000,000	
Total For ES42								38,583,042,866,000.00	3,035,644,600	3,640,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18312	8.50000	100.16021				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.91500	11.91500	11.91500	101.08845				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.45500	14.45500	14.45500	96.11114				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.07296				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.87362				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.41641				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.61436				0.00	80,000,000	40,000,000
Total FIFB17 SPOT										0.00	80,000,000	40,000,000
Total For FIFB17										0.00	80,000,000	40,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.02173				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.23346				0.00	1,000,000,000	500,000,000
Total FIFB19 SPOT										0.00	1,000,000,000	500,000,000
Total For FIFB19										0.00	1,000,000,000	500,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.18895				0.00	600,000,000	300,000,000
Total FIFG01 SPOT										0.00	600,000,000	300,000,000
Total For FIFG01										0.00	600,000,000	300,000,000
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.86093				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.43344				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.51101			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.53041			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.63971			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.03917			0.00	0	330,000,00
Total FRB24 SPOT									0.00	0	330,000,00
Total For FRB24									0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.72002			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.12657			0.00	0	2,000,000,00
Total FRB26 SPOT									0.00	0	2,000,000,00
Total For FRB26									0.00	0	2,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.40000	106.57327	9.40000	106.54653		188,000,000,000.00		20,000,000	10,000,00
Total FRB27 SPOT								188,000,000,000.00		20,000,000	10,000,00
Total For FRB27								188,000,000,000.00		20,000,000	10,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	104.51871			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.81219			0.00	0	8,500,000,00
Total FRB29 SPOT									0.00	0	8,500,000,00
Total For FRB29									0.00	0	8,500,000,00
FRB30 On 19/04/2026 Spot Bond			9.32000	96.92650	9.32000	96.90225		1,118,400,000,000.00		120,000,000	60,000,00
Total FRB30 SPOT								1,118,400,000,000.00		120,000,000	60,000,00
Total For FRB30								1,118,400,000,000.00		120,000,000	60,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.14518			0.00	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 FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.79620			0.00	60,000,000	30,000,000
Total FRB32 SPOT									0.00	60,000,000	30,000,000
Total For FRB32									0.00	60,000,000	30,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	100.80990			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.07000	331.10181	4.07000	331.04450		6,593,400,000,000.00		1,620,000,000	2,910,000,000
Total FRBI23 SPOT								6,593,400,000,000.00		1,620,000,000	2,910,000,000
Total For FRBI23								6,593,400,000,000.00		1,620,000,000	2,910,000,000
FRBI25 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	164.77233		1,435,175,000,000.00		413,000,000	206,500,000
Total FRBI25 SPOT								1,435,175,000,000.00		413,000,000	206,500,000
Total For FRBI25								1,435,175,000,000.00		413,000,000	206,500,000
FRBI28 On 31/03/2028 Spot Bond			3.96000	217.84485	3.96000	217.80768		0.00		0	
Total FRBI28 SPOT								0.00		0	
Total For FRBI28								0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	113.23067		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	231.32287		0.00		0	
Total FRBI33 SPOT								0.00		0	
Total For FRBI33								0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.59000	95.97632	5.59000	95.95574		0.00		0	
Total FRBI46 SPOT								0.00		0	
Total For FRBI46								0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.54000	97.66995	5.54000	97.64932		0.00		0	
Total FRBI50 SPOT								0.00		0	
Total For FRBI50								0.00		0	
FRBZ02 On 28/10/2024 Spot Bond			8.89000	8.89000	8.89000	84.30413		0.00		0	
Total FRBZ02 SPOT								0.00		0	
Total For FRBZ02								0.00		0	
FRBZ03 On 10/12/2024 Spot Bond			8.93000	8.93000	8.93000	83.39166		0.00		0	
Total FRBZ03 SPOT								0.00		0	
Total For FRBZ03								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	160.31175				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.65931				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.75876				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.11899				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.83400	9.83400	9.83400	102.31114				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.42610				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.92516				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.80000	5.80000	5.80000	122.28427				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.13718				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.83362				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			5.63000	5.63000	5.63000	120.09522				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.83063				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.63748				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.65880				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.30517				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.79326				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.37430				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.47461				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.48886				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.28428				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.34226				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.81689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.91136				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.98197				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	97.67800				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.99561				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.02228				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.90225				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.98168				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.09433				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.91909				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.64487				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.07487				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	101.25502				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.69065				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.66306				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	100.99652				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.29925				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.66299				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.12731				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.83212				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.04060				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.43883				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.25995				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.05926				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.10055				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.35654				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.18169				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.20896				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.10221				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.08151				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.08052				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.85938				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.12774				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.02275				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.73000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.87626				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.97601				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.32733				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.44196				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.43412				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.16217				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.32500				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.16865				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.16809				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.82297				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.31664				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	88.39717				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	88.23434				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.84179				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.05573				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.93053				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.50757				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.50757				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.48437				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.48437				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.42103				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.02471				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.17317				0.00	0	
Total FRC390 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.75455				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.90555				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.91675				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.02467				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.24795				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.59000	14.59000	14.59000	98.24999				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.26213				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.27952				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.33814				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.28000	11.28000	11.28000	100.40010				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.23145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.24442				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.29000	13.29000	13.29000	104.91726				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.27500	11.27500	11.27500	102.55525				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.71956				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.48677				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.15077				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.48000	11.48000	11.48000	100.38194				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.02471				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.02658				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.59170				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.02734				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	101.55039				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.52539				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	96.88486				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.02658				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.58504				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.02714				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.02471				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.02949				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.04833				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.04833				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.47482				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.02460				0.00	0	
Total FRC425 SPOT										0.00	0	

Contract 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 FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.83334				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.87645				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.94768				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.02478				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02639				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.58146				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02464				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.55764				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.64871				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.29107				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.93769				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.16500	10.16500	10.16500	101.66421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.66392				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.67357				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	100.02658				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.19900				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.19900				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.30817				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.22578				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	35,000,000,000	35,000,000,000	
Total FRC445 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For FRC445									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
FRI33 On 28/02/2033 Spot Bond			5.03500	108.40813	5.03500	108.38639			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			5.31000	116.57785	5.31000	116.55390			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0	
Total FRJ022 SPOT									0.00	0	0	
Total For FRJ022									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
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.57311				0.00	2,090,000,000	1,045,000,000
Total FRJ23 SPOT										0.00	2,090,000,000	1,045,000,000
Total For FRJ23										0.00	2,090,000,000	1,045,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.27457				0.00	690,000,000	690,000,000
Total FRJ24 SPOT										0.00	690,000,000	690,000,000
Total For FRJ24										0.00	690,000,000	690,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.97143				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.16990				0.00	280,000,000	280,000,000
Total FRJ26 SPOT										0.00	280,000,000	280,000,000
Total For FRJ26										0.00	280,000,000	280,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.32394				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.66818				0.00	0	0
Total FRJ27S SPOT										0.00	0	0
Total For FRJ27S										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.41055				0.00	0	290,000,000
Total FRJ28 SPOT										0.00	0	290,000,000
Total For FRJ28										0.00	0	290,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.20815				0.00	0	1,130,000,000
Total FRJ29 SPOT										0.00	0	1,130,000,000
Total For FRJ29										0.00	0	1,130,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.20738				0.00	0	0
Total FRJ29S SPOT										0.00	0	0
Total For FRJ29S										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.76497				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	103.86527				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	116.97331				0.00	0	0
Total FRS101 SPOT										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 For FRS101										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	99.89666				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.42000	115.05536	5.42000	115.03141				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.37000	231.06796	5.37000	231.01997				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.56000	113.15192	5.56000	113.12794				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	231.01997				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			4.65000	160.68633	4.65000	160.65613				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	114.13856	3.70500	114.11999				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.36000	115.88284	5.36000	115.85890				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.49000	228.66215	5.49000	228.61391				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.54000	227.66866	5.54000	227.62034				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.83000	163.54220	3.83000	163.51504				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.57000	227.07507	5.57000	227.02669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.56000	113.15192	5.56000	113.12794				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.40000	213.15251	4.40000	213.11361				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.31000	103.57622	6.31000	103.55222				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.61000	210.95382	4.61000	210.91411				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.67000	210.33038	4.67000	210.29048				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.08000	217.26532	6.08000	217.21609				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.26000	104.18339	6.26000	104.15937				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	113.12794				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.54000	113.42152	5.54000	113.39755				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.48000	212.31183	4.48000	212.27264				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.85000	221.62436	5.85000	221.57548				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14: On 31/03/2028 Spot Bond			4.61000	210.95382	4.61000	210.91411				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.61000	210.95382	4.61000	210.91411				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.01100	217.29497	4.01100	217.25758				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.60000	160.85868	4.60000	160.82867				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.96000	207.34676	4.96000	207.30578				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.00000	206.93904	5.00000	206.89793				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.57000	160.96221	4.57000	160.93230				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.47500	212.36427	4.47500	212.32508				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	206.79610				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.35190				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.95508				0.00	0	144,500,00
Total FRS180 SPOT										0.00	0	144,500,00

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 FRS180										0.00	0	144,500,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.85484				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	163.83689				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	127.94989				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	187.92636				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	281.55750				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	99.87936				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	99.86733				0.00	0	167,100,00
Total FRS199 SPOT										0.00	0	167,100,00
Total For FRS199										0.00	0	167,100,00
FRS20: On 12/08/2025 Spot Bond					0.00000	101.69673				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.36499				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	100.40973				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	101.49508				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.75417				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.83212				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.69254				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	118.42436				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	103.51372				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	105.80688				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	99.44625				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	69.46444				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.57808				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	107.02548				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.41686				0.00	0	
Total FRS246 SPOT										0.00	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 FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	96.10541				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.12327				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	113.52911				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.12742				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.51236				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	100.82288				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	115.40982				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.82727				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.82374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.97379				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.08516				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.82182				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.85921				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.80000	10.80000	10.80000	94.63019				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.80000	10.80000	10.80000	94.63019				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.15124				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.40498				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.09400	12.09400	12.09400	89.62172				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	92.65808				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	92.33624				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	97.26048				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	104.79399				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	104.84463				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.61067				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	

Contract 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 FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.60768				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.02471				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.41892				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			9.82000	9.82000	9.82000	101.81629				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	100.91556				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	103.56454				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.10060				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	332.45772				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.04000	334.66070	3.04000	334.61204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	333.35859				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.93522				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.26000	106.85910	5.26000	106.83729				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.86000	66.87775	4.86000	112.07116				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	163.90335				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	162.91718				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.46000	4.46000	4.46000	329.70855				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.51000	7.51000	7.51000	101.39244				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.72500	108.05672	8.72500	108.03151		1,919,500,000,000.00		220,000,000	110,000,000	
Total FRX24 SPOT								1,919,500,000,000.00		220,000,000	110,000,000	
Total For FRX24								1,919,500,000,000.00		220,000,000	110,000,000	
FRX25 On 26/07/2025 Spot Bond			8.57000	105.41750	8.57000	105.39346				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.27500	101.54402	9.27500	101.51873		74,303,880,000.00		8,011,200	14,105,800	
Total FRX26 SPOT								74,303,880,000.00		8,011,200	14,105,800	
Total For FRX26								74,303,880,000.00		8,011,200	14,105,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.44000	104.17492	9.44000	104.14838				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.33000	106.14022	9.33000	106.11392				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.84000	97.08317	10.84000	97.05533				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.11500	93.24317	11.11500	93.21577				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.21000	96.98298	11.21000	96.95392				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.05500	69.19944	12.05500	69.17719				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.49673				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.35446				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.30595				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.33890				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.34859				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.24369				0.00	0	
Total FST3A3 SPOT										0.00	0	

Contract 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 FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.24853				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.87143				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.21741				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	101.28505				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.61780				0.00	780,000,000	430,000,000
Total GH5A21 SPOT										0.00	780,000,000	430,000,000
Total For GH5A21										0.00	780,000,000	430,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.31050				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.36981				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.77721				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.51000	118.49995	4.51000	118.47805				0.00	0	70,000,000
Total GRL35 SPOT										0.00	0	70,000,000
Total For GRL35										0.00	0	70,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.37399				0.00	1,000,000,000	500,000,000
Total GRT07 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT07										0.00	1,000,000,000	500,000,000
GRT17 On 17/10/2023 Spot Bond			8.22900	102.17015	8.22900	102.14751				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.85056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83000	103.36232	7.83000	103.34051				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.13462				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.11822				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.84845				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.51894				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.74687				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.94812				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.38274				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.21136				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.37839				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.68655				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.11812				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.81100				0.00	140,000,000	70,000,000
Total GRT36 SPOT										0.00	140,000,000	70,000,000
Total For GRT36										0.00	140,000,000	70,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.70866				0.00	0	10,000,000,000
Total GRT38 SPOT										0.00	0	10,000,000,000
Total For GRT38										0.00	0	10,000,000,000
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02091				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.33739				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.60766				0.00	2,000,000,000	1,000,000,000
Total GRT41 SPOT										0.00	2,000,000,000	1,000,000,000
Total For GRT41										0.00	2,000,000,000	1,000,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.80176				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.47733				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.71792				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.47091				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.90484				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.90463				0.00	0	
Total GRT50 SPOT										0.00	0	

Contract 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 GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.33664				0.00	0	30,000,00
Total H10T1 SPOT										0.00	0	30,000,00
Total For H10T1										0.00	0	30,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	101.85578				0.00	0	30,000,00
Total H10T4 SPOT										0.00	0	30,000,00
Total For H10T4										0.00	0	30,000,00
H12T19 On 31/03/2027 Spot Bond					0.00000	100.83131				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.59037				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.63456				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.02023				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.81788				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.22094				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.80614				0.00	550,000,000	550,000,00
Total HILB08 SPOT										0.00	550,000,000	550,000,00
Total For HILB08										0.00	550,000,000	550,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.79347				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.03678				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.96660				0.00	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 HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.28139				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.71031				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.70171				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.74055				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.32000	330.24655	4.32000	330.18719				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.45000	4.45000	4.45000	332.83218		4,450,000,000,000.00		1,000,000,000	500,000,000	
Total HWAY24 SPOT								4,450,000,000,000.00		1,000,000,000	500,000,000	
Total For HWAY24								4,450,000,000,000.00		1,000,000,000	500,000,000	
HWAY3 On 28/08/2030 Spot Bond			11.18500	97.62521	11.18500	97.59634				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.18500	77.14844	5.18500	109.60059				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.33500	162.94910	12.33500	83.42283		199,831,934,000.00		16,200,400	4,359,557,800	
Total HWAY34 SPOT								199,831,934,000.00		16,200,400	4,359,557,800	
Total For HWAY34								199,831,934,000.00		16,200,400	4,359,557,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.38556	100.00000	11.36050				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.36000	82.62307	12.36000	82.59615				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.38187	100.00000	11.35682				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	101.22013				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.47000	164.81593	3.15000	165.93394			773,082,378,129,000.00	222,790,310,700	617,408,887,100	
Total I2025 SPOT									773,082,378,129,000.00	222,790,310,700	617,408,887,100	
Total For I2025									773,082,378,129,000.00	222,790,310,700	617,408,887,100	
I2029 On 31/03/2029 Spot Bond			4.35000	117.04697	4.04000	119.18796			384,079,423,305,000.00	88,294,120,300	260,581,045,800	
Total I2029 SPOT									384,079,423,305,000.00	88,294,120,300	260,581,045,800	
Total For I2029									384,079,423,305,000.00	88,294,120,300	260,581,045,800	
I2033 On 28/02/2033 Spot Bond			4.58000	112.94714	4.53500	113.38642			829,477,769,972,000.00	181,108,683,400	459,781,096,000	
Total I2033 SPOT									829,477,769,972,000.00	181,108,683,400	459,781,096,000	
Total For I2033									829,477,769,972,000.00	181,108,683,400	459,781,096,000	
I2038 On 31/01/2038 Spot Bond			4.94000	121.87839	4.66000	126.05709			535,437,697,132,000.00	108,388,197,800	539,555,114,900	
Total I2038 SPOT									535,437,697,132,000.00	108,388,197,800	539,555,114,900	
Total For I2038									535,437,697,132,000.00	108,388,197,800	539,555,114,900	
I2046 On 31/03/2046 Spot Bond			4.95000	106.07898	4.69000	110.55554			564,063,776,100,000.00	113,952,278,000	449,216,914,100	
Total I2046 SPOT									564,063,776,100,000.00	113,952,278,000	449,216,914,100	
Total For I2046									564,063,776,100,000.00	113,952,278,000	449,216,914,100	
I2050 On 31/12/2050 Spot Bond			4.95000	107.97253	4.69000	112.96884			619,497,773,730,000.00	125,151,065,400	441,602,453,800	
Total I2050 SPOT									619,497,773,730,000.00	125,151,065,400	441,602,453,800	
Total For I2050									619,497,773,730,000.00	125,151,065,400	441,602,453,800	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.88045				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.87712				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.12000	330.93048	4.12000	330.87276				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.62719				0.00	0	
Total IBL115 SPOT										0.00	0	

Contract 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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.63017				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.64139				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40473				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.42402				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.59036				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.04120				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.96934				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.31469				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.82833				0.00	0	177,800,00
Total IBL145 SPOT										0.00	0	177,800,00
Total For IBL145										0.00	0	177,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.67612				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.19378				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.23082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.34609				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.21469				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.81101				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.61179				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.00674				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.39467				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.40374				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.61892				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.19214				0.00	0	1,371,132,00
Total IBL168 SPOT										0.00	0	1,371,132,00
Total For IBL168										0.00	0	1,371,132,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.38610				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.93117				0.00	0	1,650,000,00
Total IBL178 SPOT										0.00	0	1,650,000,00
Total For IBL178										0.00	0	1,650,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.25394				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.47796				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.88711				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.91092				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.47131				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.83125				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.84719				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.72270				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.08901				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.11760				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.37726				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.14408				0.00	0	
Total IBL203 SPOT										0.00	0	

Contract 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 IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.10089				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.95689				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.05768				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.01989				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.02146				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.44692				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.52500	6.52500	6.52500	101.13846				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.52500	6.52500	6.52500	101.15527				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.52500	6.52500	6.52500	101.17009				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.52500	6.52500	6.52500	101.14539				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.52945				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.85300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.77999				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.82000	9.82000	9.82000	99.71676				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.04401				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.55102				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			8.38000	8.38000	8.38000	103.01821				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.79552				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.86630				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.27716				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.46385				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.91324				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL228 On 09/06/2027 Spot Bond					0.00000	101.07933				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.96136				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.99451				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.81530				0.00	100,000,000	50,000,00
Total IBL231 SPOT										0.00	100,000,000	50,000,00
Total For IBL231										0.00	100,000,000	50,000,00
IBL232 On 24/06/2025 Spot Bond			9.28000	9.28000	9.28000	102.39950				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.74809				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.77047				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.72245				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.28933				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.41387				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.36232				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.32191				0.00	0	
Total IBL239 SPOT										0.00	0	

Contract 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 IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.30543				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.01304				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.01692				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.94183				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.22000	10.22000	10.22000	98.10779				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.60847				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.80029				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.33000	102.22078	8.33000	101.45886				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.43398				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.77000	103.89476	8.77000	103.87054				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.14000	104.54713	7.14000	104.52676				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.32695				0.00	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 IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.86000	103.62651	9.86000	103.59942				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.55000	103.93278	11.55000	103.84528				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.44000	105.57988	10.44000	105.55053				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.88064				0.00	0	30,000,00
Total IDCG13 SPOT										0.00	0	30,000,00
Total For IDCG13										0.00	0	30,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.11428				0.00	60,000,000	30,000,00
Total IDCG15 SPOT										0.00	60,000,000	30,000,00
Total For IDCG15										0.00	60,000,000	30,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.74370				0.00	0	500,000,00
Total IDCG16 SPOT										0.00	0	500,000,00
Total For IDCG16										0.00	0	500,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.71921				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.68911				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.81275				0.00	1,520,000,000	760,000,00
Total IDCG21 SPOT										0.00	1,520,000,000	760,000,00
Total For IDCG21										0.00	1,520,000,000	760,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.34603				0.00	1,140,000,000	570,000,00
Total IDCG22 SPOT										0.00	1,140,000,000	570,000,00
Total For IDCG22										0.00	1,140,000,000	570,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.64913				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.89833				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.17000	102.59490	9.17000	102.56977				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	105.10068				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.38066				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.36181				0.00	0	200,000,00
Total INLV06 SPOT										0.00	0	200,000,00
Total For INLV06										0.00	0	200,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.13060				0.00	200,000,000	100,000,00
Total INLV07 SPOT										0.00	200,000,000	100,000,00
Total For INLV07										0.00	200,000,000	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.94947				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.36452				0.00	140,000,000	70,000,00
Total INLV09 SPOT										0.00	140,000,000	70,000,00
Total For INLV09										0.00	140,000,000	70,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	101.44905				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.82581				0.00	160,000,000	80,000,00
Total INLV11 SPOT										0.00	160,000,000	80,000,00
Total For INLV11										0.00	160,000,000	80,000,00
INLV12 On 25/06/2027 Spot Bond					0.00000	100.85984				0.00	100,000,000	50,000,00
Total INLV12 SPOT										0.00	100,000,000	50,000,00
Total For INLV12										0.00	100,000,000	50,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	100.79337				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract 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 IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.87203				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.33138				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.67709				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.69950				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.08811				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.68356				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.66221				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.96857				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.27507				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.44579				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.27000	204.21082	5.27000	204.16877				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.93273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.17000	205.21644	5.17000	205.17473				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.58225				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.28150				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.33534				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.01319				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.29455				0.00	180,000,000	90,000,000
Total IVC152 SPOT										0.00	180,000,000	90,000,000
Total For IVC152										0.00	180,000,000	90,000,000
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	100.98013				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.13543				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.52473				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	101.57131				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.65000	102.64584	7.65000	102.62455				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.43338				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.44146				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.56000	101.59540	7.56000	101.57491		3,024,000,000,000.00		400,000,000	200,000,000	
Total IVC194 SPOT								3,024,000,000,000.00		400,000,000	200,000,000	
Total For IVC194								3,024,000,000,000.00		400,000,000	200,000,000	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.25317				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.70000	101.08419	7.70000	101.06309				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.14531				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.64000	101.07392	7.64000	101.05299		2,292,000,000,000.00		300,000,000	150,000,000	
Total IVC202 SPOT								2,292,000,000,000.00		300,000,000	150,000,000	
Total For IVC202								2,292,000,000,000.00		300,000,000	150,000,000	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.43170				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.35000	6.35000	6.35000	102.55045				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.06949				0.00	0	
Total IVC208 SPOT										0.00	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 IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.77134				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.00000	8.00000	8.00000	100.92256			960,000,000,000.00		120,000,000	60,000,00
Total IVC211 SPOT									960,000,000,000.00		120,000,000	60,000,00
Total For IVC211									960,000,000,000.00		120,000,000	60,000,00
IVC212 On 27/02/2023 Spot Bond			8.70000	8.70000	8.70000	100.23090			0.00		0	
Total IVC212 SPOT									0.00		0	
Total For IVC212									0.00		0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.12412			0.00		0	30,000,00
Total IVC213 SPOT									0.00		0	30,000,00
Total For IVC213									0.00		0	30,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.08502			0.00		160,000,000	80,000,00
Total IVC214 SPOT									0.00		160,000,000	80,000,00
Total For IVC214									0.00		160,000,000	80,000,00
IVC215 On 04/04/2023 Spot Bond			7.03000	7.03000	7.03000	100.37286			0.00		0	
Total IVC215 SPOT									0.00		0	
Total For IVC215									0.00		0	
IVC216 On 22/04/2025 Spot Bond			8.78000	99.53155	8.78000	99.50805			0.00		0	
Total IVC216 SPOT									0.00		0	
Total For IVC216									0.00		0	
IVC217 On 02/05/2023 Spot Bond			6.11000	100.35608	6.11000	100.51620			488,800,000,000.00		80,000,000	40,000,00
Total IVC217 SPOT									488,800,000,000.00		80,000,000	40,000,00
Total For IVC217									488,800,000,000.00		80,000,000	40,000,00
IVC221 On 07/02/2023 Spot Bond					0.00000	99.88002			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	102.34609			0.00		0	
Total IVC222 SPOT									0.00		0	
Total For IVC222									0.00		0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.15993			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.47335				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.77015				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.19687				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.79000	9.79000	9.79000	99.30821				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.62734				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.76500	8.76500	8.76500	100.53459				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.39124				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.90000	6.90000	6.90000	99.38003				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				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			6.85000	6.85000	6.85000	99.40304				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.32405				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.34271				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.21228				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	100.98784				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.34500				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.51869				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.21760				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.30002				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.54775				0.00	220,000,000	110,000,000
Total KAP018 SPOT										0.00	220,000,000	110,000,000
Total For KAP018										0.00	220,000,000	110,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	100.08618				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.92564				0.00	0	
Total KAP020 SPOT										0.00	0	

Contract 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 KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.92818				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.42122				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.11221				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.43482				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.44736				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.73915				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.75853				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.92000	113.90971	9.92000	113.87925				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.64791				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.51734				0.00	2,000,000,000	1,550,000,000
Total LGL09 SPOT										0.00	2,000,000,000	1,550,000,000
Total For LGL09										0.00	2,000,000,000	1,550,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.49737				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.02545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.62532				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.85311				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.85456				0.00	400,000,000	200,000,000
Total LHC02 SPOT										0.00	400,000,000	200,000,000
Total For LHC02										0.00	400,000,000	200,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.35163				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.40672				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.43578				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.22743				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.33285				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.41943				0.00	400,000,000	100,000,000
Total MBF068 SPOT										0.00	400,000,000	100,000,000
Total For MBF068										0.00	400,000,000	100,000,000
MBF07 On 28/05/2024 Spot Bond					0.00000	101.32556				0.00	800,000,000	200,000,000
Total MBF070 SPOT										0.00	800,000,000	200,000,000
Total For MBF070										0.00	800,000,000	200,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	100.78106				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 31/05/2025 Spot Bond					0.00000	101.21008				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.66739				0.00	800,000,000	200,000,000
Total MBF073 SPOT										0.00	800,000,000	200,000,000
Total For MBF073										0.00	800,000,000	200,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	99.98168				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.31969				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01619				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.97893				0.00	0	900,000,000
Total MBP045 SPOT										0.00	0	900,000,000
Total For MBP045										0.00	0	900,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.58393				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.03869				0.00	400,000,000	100,000,000
Total MBP049 SPOT										0.00	400,000,000	100,000,000
Total For MBP049										0.00	400,000,000	100,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.98378				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.74101				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.17000	9.17000	9.17000	107.58038			18,340,000,000,000.00		2,000,000,000	1,000,000,000
Total MMIG04 SPOT									18,340,000,000,000.00	2,000,000,000	1,000,000,000	
Total For MMIG04									18,340,000,000,000.00	2,000,000,000	1,000,000,000	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.37826				0.00	0	
Total MMIG06 SPOT										0.00	0	

Contract 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 MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.67742				0.00	1,000,000,000	530,000,00
Total MMIG07 SPOT										0.00	1,000,000,000	530,000,00
Total For MMIG07										0.00	1,000,000,000	530,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.88088				0.00	800,000,000	850,000,00
Total MML01 SPOT										0.00	800,000,000	850,000,00
Total For MML01										0.00	800,000,000	850,000,00
MML02 On 10/12/2026 Spot Bond			9.82000	101.90664	9.82000	101.87995				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.34378				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.07000	91.89697	10.07000	92.09076		604,200,000,000.00		0.00	60,000,000	30,000,00
Total MML04 SPOT								604,200,000,000.00		0.00	60,000,000	30,000,00
Total For MML04								604,200,000,000.00		0.00	60,000,000	30,000,00
MML05 On 25/05/2027 Spot Bond					0.00000	101.51621				0.00	0	790,000,00
Total MML05 SPOT										0.00	0	790,000,00
Total For MML05										0.00	0	790,000,00
MML06 On 25/05/2029 Spot Bond			10.86500	100.42553	10.86500	100.39666				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.28488				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.74969				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.92722				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.52843				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.18577				0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN17										0.00	1,000,000,000	500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.47327				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.63514				0.00	180,000,000	10,090,000,000
Total MTN19 SPOT										0.00	180,000,000	10,090,000,000
Total For MTN19										0.00	180,000,000	10,090,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	102.22592				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.77219				0.00	0	56,281,800
Total MTN21 SPOT										0.00	0	56,281,800
Total For MTN21										0.00	0	56,281,800
MTN22 On 29/07/2023 Spot Bond					0.00000	100.93241				0.00	15,240,000,000	7,620,000,000
Total MTN22 SPOT										0.00	15,240,000,000	7,620,000,000
Total For MTN22										0.00	15,240,000,000	7,620,000,000
MTN23 On 29/01/2026 Spot Bond			9.76500	98.06516	9.76500	98.03976			2,343,600,000,000.00		240,000,000	120,000,000
Total MTN23 SPOT									2,343,600,000,000.00		240,000,000	120,000,000
Total For MTN23									2,343,600,000,000.00		240,000,000	120,000,000
MTN24 On 29/01/2026 Spot Bond					0.00000	103.76731				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.66157				0.00	1,000,000,000	500,000,000
Total MTN25 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN25										0.00	1,000,000,000	500,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.26302				0.00	200,000,000	100,000,000
Total MTN26 SPOT										0.00	200,000,000	100,000,000
Total For MTN26										0.00	200,000,000	100,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.03034				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.34371				0.00	600,000,000	300,000,000
Total MTN28 SPOT										0.00	600,000,000	300,000,000
Total For MTN28										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.55816				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.28328				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.02041				0.00	0	500,000,00
Total MTN31 SPOT										0.00	0	500,000,00
Total For MTN31										0.00	0	500,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.12747				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.97366				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.45316				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.53062				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.77432				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.51114				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.51127				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.76902				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.93646				0.00	0	
Total N7C25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.07859				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.20914				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.29000	103.72949	8.29000	103.70602				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.67000	103.50092	8.67000	103.47705				0.00	0	254,200,00
Total NAM03 SPOT										0.00	0	254,200,00
Total For NAM03										0.00	0	254,200,00
NAM04 On 01/08/2026 Spot Bond			10.70000	102.04765	10.70000	102.01876				0.00	0	599,700,00
Total NAM04 SPOT										0.00	0	599,700,00
Total For NAM04										0.00	0	599,700,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32622				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.02046				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19382				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.02020				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.87072				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.21500	103.10183	8.21500	103.07890				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.87800	103.21429	8.87800	103.18992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.45000	101.74463	9.45000	101.71882				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.37000	107.29591	9.37000	107.26906				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.64500	106.63726	9.64500	106.60997				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.55000	104.66695	7.55000	104.64537				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.29800	111.15049	8.29800	111.12594				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.34000	111.25533	9.34000	111.22774				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			8.05000	8.05000	8.05000	102.87950				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	103.44036				0.00	32,000,000.000	8,000,000.00
Total NBK25B SPOT										0.00	32,000,000.000	8,000,000.00
Total For NBK25B										0.00	32,000,000.000	8,000,000.00
NBK26/On 10/05/2023 Spot Bond			100.00000	74.24618	100.00000	74.08275				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.16855				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.26500	110.88351	9.26500	110.85622				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			8.15500	103.80106	8.15500	103.77851				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.41000	106.02617	9.41000	105.99968				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.24000	103.55058	8.24000	103.52786				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.05000	105.82810	8.05000	105.80539				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.87795				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.25930				0.00	8,140,000,000	4,070,000,000
Total NBK35B SPOT										0.00	8,140,000,000	4,070,000,000
Total For NBK35B										0.00	8,140,000,000	4,070,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.78298				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.49592				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.37361				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.39048				0.00	0	200,000,000
Total NBK43B SPOT										0.00	0	200,000,000
Total For NBK43B										0.00	0	200,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.70371				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.17110				0.00	0	
Total NBK46B SPOT										0.00	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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.56093				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.93746				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.47536				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.71637				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.96024				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.87647				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.33820				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.10211				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.41566				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.33683				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.46704				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.02590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.33545				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.78879				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.84546				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.66500	101.23502	10.66500	101.20596				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.83976				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.32000	101.43601	10.32000	101.40782				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.84546				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.85441				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.86580				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.25659				0.00	0	
Total NDAL02 SPOT										0.00	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 NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.25659				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.52573				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.69103				0.00	0	500,000,00
Total NGL04 SPOT										0.00	0	500,000,00
Total For NGL04										0.00	0	500,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.05371				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.32580				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.66958				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.48790				0.00	180,000,000	90,000,00
Total NGL08 SPOT										0.00	180,000,000	90,000,00
Total For NGL08										0.00	180,000,000	90,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.81213				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.81717				0.00	80,000,000	40,000,00
Total NGL10 SPOT										0.00	80,000,000	40,000,00
Total For NGL10										0.00	80,000,000	40,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.53899				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.56683				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.56313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT104 On 22/05/2025 Spot Bond					0.00000	104.47244				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	103.65762				0.00	120,000,000	60,000,000
Total NGT106 SPOT										0.00	120,000,000	60,000,000
Total For NGT106										0.00	120,000,000	60,000,000
NGT106 On 19/11/2025 Spot Bond					0.00000	105.78001				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.09539				0.00	160,000,000	80,000,000
Total NGT108 SPOT										0.00	160,000,000	80,000,000
Total For NGT108										0.00	160,000,000	80,000,000
NGT108 On 04/11/2026 Spot Bond					0.00000	99.91810				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.19269				0.00	80,000,000	40,000,000
Total NGT110 SPOT										0.00	80,000,000	40,000,000
Total For NGT110										0.00	80,000,000	40,000,000
NGT110 On 23/04/2027 Spot Bond					0.00000	100.21740				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.42047				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15415				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	103.35317				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000
Total For NHM016										0.00	0	3,000,000,000
NHM016 On 25/05/2023 Spot Bond					0.00000	103.16329				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	105.19618				0.00	280,000,000	190,000,000
Total NHM019 SPOT										0.00	280,000,000	190,000,000
Total For NHM019										0.00	280,000,000	190,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.99929				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.68408				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.95998				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.27678				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	227.62034				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	217.59176				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	163.25094				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	113.09773				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.41000	5.41000	5.41000	115.16882				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	162.88209				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract 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 NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.02859	3.45000	273.98573				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	163.58556				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.62500	3.62500	3.62500	221.46091				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.77000	219.90753	3.77000	219.87114				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.43000	89.71233	5.43000	114.89417				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.85822				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	141.64317				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.39300				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.62787				0.00	0	145,300,00
Total NN023 SPOT										0.00	0	145,300,00
Total For NN023										0.00	0	145,300,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.40279				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.43621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.20309				0.00	1,808,400,000	676,800,00
Total NN034 SPOT										0.00	1,808,400,000	676,800,00
Total For NN034										0.00	1,808,400,000	676,800,00
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	123.93251				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.03688				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.47245				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.72791				0.00	0	197,300,00
Total NN040 SPOT										0.00	0	197,300,00
Total For NN040										0.00	0	197,300,00
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	101.84535				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	155.08300				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	146.96399				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.98500				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.76783				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.41669				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.15967				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.02575				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.10162				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.85099				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.09977				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.92409				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.88562				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.94468				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.88562				0.00	0	
Total NN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.64490				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.19931				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	100.86688				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.01543				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.70000	10.70000	10.70000	102.12914				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.50000	10.50000	10.50000	101.69595				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.52500	10.52500	10.52500	100.56881				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.07874				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.57000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	126.41000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	125.44401				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 31/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF086 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF087 On 23/01/2023 Spot Bond					0.00000	100.20879				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond					0.00000	100.09766				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.63086				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	89.17254				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	101.58358				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	101.44363				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	101.49150				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.51085				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.68516				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.52113				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	101.62691				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.54954				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.44181				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.30765				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.82500	99.95167	8.82500	99.97583				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.55000	212.80466	4.55000	212.76508				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.43000	108.68854	11.43000	108.65554				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	17.90532	100.00000	17.86569				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	101.87601				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.66323				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.15810				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.36494				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.08375				0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total NTC33 SPOT										0.00	0	5,000,000.00
Total For NTC33										0.00	0	5,000,000.00
NTC34 On 26/02/2025 Spot Bond					0.00000	101.53667				0.00	1,000,000,000	500,000.00
Total NTC34 SPOT										0.00	1,000,000,000	500,000.00
Total For NTC34										0.00	1,000,000,000	500,000.00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.99846				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.03743				0.00	400,000,000	200,000.00
Total NTC36 SPOT										0.00	400,000,000	200,000.00
Total For NTC36										0.00	400,000,000	200,000.00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.77841				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.88370				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.54323				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.59000	106.30211	8.59000	106.27742				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML10 On 14/09/2025 Spot Bond			8.99500	107.34475	8.99500	107.31866				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	101.50769				0.00	1,600,000,000	800,000.00
Total OML11 SPOT										0.00	1,600,000,000	800,000.00
Total For OML11										0.00	1,600,000,000	800,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	103.33687				0.00	0	1,500,000.00
Total OML12 SPOT										0.00	0	1,500,000.00
Total For OML12										0.00	0	1,500,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	101.18380				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	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
OML14 On 23/06/2027 Spot Bond					0.00000	100.86116				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	54,800,000,000	50,000,000,000	
Total OML15 SPOT									10,000,000,000,000.00	54,800,000,000	50,000,000,000	
Total For OML15									10,000,000,000,000.00	54,800,000,000	50,000,000,000	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.20317				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.87253				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.39464				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.46524				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.32320				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.51289				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.29751				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.94500	109.09841	8.92000	109.16010			178,974,924,874,500.00	914,362,764,100	1,077,179,569,700	
Total R186 SPOT									178,974,924,874,500.00	914,362,764,100	1,077,179,569,700	
Total For R186									178,974,924,874,500.00	914,362,764,100	1,077,179,569,700	
R197 On 07/12/2023 Spot Bond			3.50000	333.06422	3.05000	334.57712			60,293,015,300,000.00	17,226,575,800	433,474,160,200	
Total R197 SPOT									10,293,015,300,000.00	17,226,575,800	433,474,160,200	
Total For R197									10,293,015,300,000.00	17,226,575,800	433,474,160,200	
R202 On 07/12/2033 Spot Bond			4.53000	248.79039	4.54000	248.52387			42,041,236,686,000.00	9,280,626,200	169,592,527,300	
Total R202 SPOT									12,041,236,686,000.00	9,280,626,200	169,592,527,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R202									12,041,236,686,000.00	9,280,626,200	169,592,527,30
R2023 On 28/02/2023 Spot Bond			7.20000	101.51213	7.05000	101.54109			28,454,400,000,000.00	3,952,000,000	673,405,034,70
Total R2023 SPOT									28,454,400,000,000.00	3,952,000,000	673,405,034,70
Total For R2023									28,454,400,000,000.00	3,952,000,000	673,405,034,70
R2030 On 31/01/2030 Spot Bond			10.72000	88.55178	10.68500	88.68493			886,297,147,392,000.00	1,015,512,793,600	1,033,858,995,60
Total R2030 SPOT									886,297,147,392,000.00	1,015,512,793,600	1,033,858,995,60
Total For R2030									886,297,147,392,000.00	1,015,512,793,600	1,033,858,995,60
R2032 On 31/03/2032 Spot Bond			11.21000	83.78818	11.17500	83.94035			530,972,597,687,000.00	761,014,504,700	1,193,400,606,50
Total R2032 SPOT									530,972,597,687,000.00	761,014,504,700	1,193,400,606,50
Total For R2032									530,972,597,687,000.00	761,014,504,700	1,193,400,606,50
R2035 On 28/02/2035 Spot Bond			11.58500	83.96128	11.56000	84.07646			214,587,065,558,000.00	795,389,474,800	1,640,254,456,30
Total R2035 SPOT									214,587,065,558,000.00	795,389,474,800	1,640,254,456,30
Total For R2035									214,587,065,558,000.00	795,389,474,800	1,640,254,456,30
R2037 On 31/01/2037 Spot Bond			11.73000	80.03382	11.70500	80.15155			563,985,730,012,000.00	474,338,084,400	1,556,716,282,80
Total R2037 SPOT									563,985,730,012,000.00	474,338,084,400	1,556,716,282,80
Total For R2037									563,985,730,012,000.00	474,338,084,400	1,556,716,282,80
R2040 On 31/01/2040 Spot Bond			11.78000	81.94590	11.74000	82.16587			877,570,757,828,000.00	414,055,242,600	1,374,259,840,70
Total R2040 SPOT									877,570,757,828,000.00	414,055,242,600	1,374,259,840,70
Total For R2040									877,570,757,828,000.00	414,055,242,600	1,374,259,840,70
R2044 On 31/01/2044 Spot Bond			11.74000	78.99182	11.71500	79.12364			963,176,945,070,000.00	252,400,080,500	1,799,665,164,00
Total R2044 SPOT									963,176,945,070,000.00	252,400,080,500	1,799,665,164,00
Total For R2044									963,176,945,070,000.00	252,400,080,500	1,799,665,164,00
R2048 On 28/02/2048 Spot Bond			11.66000	77.95248	11.63500	78.08868			147,190,691,934,000.00	956,019,784,900	1,299,706,855,20
Total R2048 SPOT									147,190,691,934,000.00	956,019,784,900	1,299,706,855,20
Total For R2048									147,190,691,934,000.00	956,019,784,900	1,299,706,855,20
R209 On 31/03/2036 Spot Bond			11.58000	64.69895	11.56000	64.77748			176,315,043,078,000.00	15,225,824,100	753,608,623,90
Total R209 SPOT									176,315,043,078,000.00	15,225,824,100	753,608,623,90
Total For R209									176,315,043,078,000.00	15,225,824,100	753,608,623,90
R210 On 31/03/2028 Spot Bond			3.50000	222.87722	3.27000	225.40886			45,103,938,600,000.00	12,886,839,600	390,273,711,30
Total R210 SPOT									45,103,938,600,000.00	12,886,839,600	390,273,711,30
Total For R210									45,103,938,600,000.00	12,886,839,600	390,273,711,30
R213 On 28/02/2031 Spot Bond			11.08000	79.37686	11.05000	79.49032			535,281,446,200,000.00	228,816,015,000	1,382,944,832,80
Total R213 SPOT									535,281,446,200,000.00	228,816,015,000	1,382,944,832,80
Total For R213									535,281,446,200,000.00	228,816,015,000	1,382,944,832,80
R214 On 28/02/2041 Spot Bond			11.65000	62.45414	11.63000	62.53776			808,356,687,165,000.00	69,386,840,100	485,470,435,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 SPOT										18,356,687,165,000.00	69,386,840,100	485,470,435,70
Total For R214										18,356,687,165,000.00	69,386,840,100	485,470,435,70
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.28493				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.14285				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.40670				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.88615				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	102.08636				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.83096				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.79328				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.81822				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.44230				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.08536				0.00	3,200,000,000	1,300,000,00
Total RDFB27 SPOT										0.00	3,200,000,000	1,300,000,00
Total For RDFB27										0.00	3,200,000,000	1,300,000,00
RDFG0: On 21/09/2025 Spot Bond					0.00000	100.75535				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.76989				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.80541				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.83868				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.24572				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.21579				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.63707				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.95765				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.46896				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.03182				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.62331				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.56098				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.52497				0.00	0	
Total RED704 SPOT										0.00	0	

Contract 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 RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.73159				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.23337				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.19902				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.64381				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.43198				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.83600				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.42035				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.79055				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.77182				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.83382				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.80124				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.88503				0.00	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 RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.84395				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.01009				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.94824				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	102.65952				0.00	34,860,000,000	40,260,000,000
Total RN2027 SPOT										0.00	34,860,000,000	40,260,000,000
Total For RN2027										0.00	34,860,000,000	40,260,000,000
RW23 On 10/12/2023 Spot Bond			8.94100	104.33616	8.94100	104.31122				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.86500	97.13694	11.86500	97.10635				0.00	0	3,973,956,500
Total RW28 SPOT										0.00	0	3,973,956,500
Total For RW28										0.00	0	3,973,956,500
RW31 On 30/06/2031 Spot Bond			12.35000	94.90932	12.35000	94.87824				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.37734				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.36500	96.49360	11.36500	96.46446				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	100.20444				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.32262				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.35500	106.71426	9.35500	106.68774				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.37434				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.82500	103.57985	8.82500	103.55555				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.42000	99.95621	9.42000	99.93120				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.78500	103.80306	9.78500	103.77597				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.91000	103.22477	8.91000	103.19992				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.94800	102.62894	8.94800	102.60453				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.88000	96.74162	10.88000	96.71377				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.20500	99.77571	8.20500	104.73103				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.15500	103.56792	9.15500	108.84852				0.00	0	
Total SBS42 SPOT										0.00	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 SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.91000	103.24935	9.91000	108.61659				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.99500	103.24740	6.99500	103.22800				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.99954				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.62000	8.62000	8.62000	103.78327				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.11394				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.93879				0.00	4,020,000,000	4,010,000,000
Total SBS53 SPOT										0.00	4,020,000,000	4,010,000,000
Total For SBS53										0.00	4,020,000,000	4,010,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.95044				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.85059				0.00	60,000,000	30,000,000
Total SBS58 SPOT										0.00	60,000,000	30,000,000
Total For SBS58										0.00	60,000,000	30,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.46141				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.43155				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.57955				0.00	2,380,000,000	1,190,000,000
Total SBS63 SPOT										0.00	2,380,000,000	1,190,000,000
Total For SBS63										0.00	2,380,000,000	1,190,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	100.66969				0.00	10,000,000,000	5,000,000,000

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 SBS64 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBS64										0.00	10,000,000,000	5,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.96840				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.94534				0.00	6,400,000,000	3,200,000,000
Total SBS67 SPOT										0.00	6,400,000,000	3,200,000,000
Total For SBS67										0.00	6,400,000,000	3,200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.55121				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.18684				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.08169				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.82288				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.37669				0.00	0	690,000,000
Total SBS72 SPOT										0.00	0	690,000,000
Total For SBS72										0.00	0	690,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.20610				0.00	160,000,000	80,000,000
Total SBS74 SPOT										0.00	160,000,000	80,000,000
Total For SBS74										0.00	160,000,000	80,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	101.39982				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.06659				0.00	0	690,000,000
Total SBS76 SPOT										0.00	0	690,000,000
Total For SBS76										0.00	0	690,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.27719				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			3.95000	331.51351	3.95000	331.45717				2,528,000,000,000.00	640,000,000	320,000,000
Total SBSI11 SPOT										2,528,000,000,000.00	640,000,000	320,000,000
Total For SBSI11										2,528,000,000,000.00	640,000,000	320,000,000
SBSI14 On 07/12/2023 Spot Bond			5.54000	5.54000	5.54000	227.62034				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.18938				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.91047				0.00	2,000,000,000	1,000,000,000
Total SBSS02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBSS02										0.00	2,000,000,000	1,000,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	103.90251				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.40331				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.36859				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.71881				0.00	100,000,000	50,000,000
Total SBT107 SPOT										0.00	100,000,000	50,000,000
Total For SBT107										0.00	100,000,000	50,000,000
SBT10 On 13/07/2027 Spot Bond					0.00000	100.61461				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.45057				0.00	1,200,000,000	600,000,000
Total SBT201 SPOT										0.00	1,200,000,000	600,000,000
Total For SBT201										0.00	1,200,000,000	600,000,000
SBT20 On 03/12/2023 Spot Bond					0.00000	102.19950				0.00	0	
Total SBT202 SPOT										0.00	0	

Contract 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 SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			8.90500	105.80988	8.90500	105.78470				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.29369				0.00	180,000,000	90,000,000
Total SBT204 SPOT										0.00	180,000,000	90,000,000
Total For SBT204										0.00	180,000,000	90,000,000
SBT204 On 31/01/2025 Spot Bond					0.00000	100.96789				0.00	1,000,000,000	2,200,000,000
Total SBT206 SPOT										0.00	1,000,000,000	2,200,000,000
Total For SBT206										0.00	1,000,000,000	2,200,000,000
SBT206 On 25/06/2025 Spot Bond					0.00000	105.69054				0.00	880,000,000	9,192,900,000
Total SBT207 SPOT										0.00	880,000,000	9,192,900,000
Total For SBT207										0.00	880,000,000	9,192,900,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.77382				0.00	0	6,000,000,000
Total SBT208 SPOT										0.00	0	6,000,000,000
Total For SBT208										0.00	0	6,000,000,000
SBT208 On 29/06/2026 Spot Bond					0.00000	101.78817				0.00	0	700,000,000
Total SBT209 SPOT										0.00	0	700,000,000
Total For SBT209										0.00	0	700,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.99152				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.90609				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.87000	95.48048	9.87000	95.45549				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.63027				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.96885				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.61436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.59303				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.65681				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.69962				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.69962				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.67828				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.63563				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.69940				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.74222				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.73154				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.72084				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.78457				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			8.74500	101.95231	8.74500	101.92879				0.00	0	36,300,00
Total SNT03 SPOT										0.00	0	36,300,00
Total For SNT03										0.00	0	36,300,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.28739				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.96363				0.00	0	30,000,00
Total SNT06 SPOT										0.00	0	30,000,00
Total For SNT06										0.00	0	30,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.32115				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.32711				0.00	400,000,000	200,000,00
Total SOL02 SPOT										0.00	400,000,000	200,000,00
Total For SOL02										0.00	400,000,000	200,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.57900				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.31757				0.00	0	20,000,00
Total SPDA14 SPOT										0.00	0	20,000,00
Total For SPDA14										0.00	0	20,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.34080				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.32149				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.34846				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.52506				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.54910				0.00	0	51,457,60
Total SPG005 SPOT										0.00	0	51,457,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For SPG005										0.00	0	51,457,60
SPG00 On 18/06/2024 Spot Bond					0.00000	101.27494				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.87948				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.80060				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.42569				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.41347				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.36393				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.86080				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	160.65613				0.00	0	1,500,000,00
Total SSN011 SPOT										0.00	0	1,500,000,00
Total For SSN011										0.00	0	1,500,000,00
SSN01 On 21/12/2026 Spot Bond			8.89500	109.27393	8.89500	109.24795				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.54000	81.89219	10.54000	81.86896				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.79711				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.42814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040: On 13/10/2023 Spot Bond			8.45000	101.72586	8.45000	101.70274				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041: On 31/01/2038 Spot Bond			5.46000	114.50764	5.46000	114.48367				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043: On 09/02/2027 Spot Bond					0.00000	98.79364				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.02189				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	100.97100				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.08000	4.08000	4.08000	331.01013				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 03/11/2022 Spot Bond					0.00000	99.95719				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055: 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	
SSN058: On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	162.72433				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	113.12794				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	113.43043				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	212.58753				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.30391				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.28473				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.93349				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.91561				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.08522				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.92944				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.85527				0.00	0	109,200,00
Total SSN077 SPOT										0.00	0	109,200,00
Total For SSN077										0.00	0	109,200,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.43487				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.32835				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.04596				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.86887				0.00	0	
Total SSN083 SPOT										0.00	0	

Contract 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 SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	230.11413				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.92879				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.49953				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.12187				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.35000	85.76560	11.35000	85.73989				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.95649				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.43000	212.83680	4.43000	212.79778				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.59500	226.58184	5.59500	226.53343				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.60735				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.73971				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.88493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.06086				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	96.78115				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	96.48280				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	99.96661				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.56528				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.39980				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.25165				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.94428				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	102.08644				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.74935				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	103.68585				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 31/03/2046 Spot Bond			4.66812	110.96618	4.66812	110.94513				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN171 On 31/12/2050 Spot Bond			4.66900	46.10697	4.66900	113.38524				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN171 On 30/11/2022 Spot Bond					0.00000	101.13574				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN171 On 28/09/2027 Spot Bond					0.00000	101.04170				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.62717				0.00	0	2,000,000,00
Total SST201 SPOT										0.00	0	2,000,000,00
Total For SST201										0.00	0	2,000,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	101.29771				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.33016				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41000	99.77793	9.41000	99.75273				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.41889				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.40911				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.33172				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.44521				0.00	0	
Total T17A13 SPOT										0.00	0	

Contract 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 T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.36770				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.34834				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.36770				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.54000	100.46545	7.54000	100.44525				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.05000	100.57286	8.05000	100.55129				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.68848				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.70849				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.76414				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.93138				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.79981				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.27175				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.61983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.00750				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.48853				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.39469				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.25014				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.22849				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.60367				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.30823				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.98841				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.90338				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.31640				0.00	800,000,000	200,000,0€
Total TFS171 SPOT										0.00	800,000,000	200,000,0€
Total For TFS171										0.00	800,000,000	200,000,0€
TFS17€ On 22/02/2027 Spot Bond					0.00000	101.42345				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH10A: 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	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.40634				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			10.07500	10.07500	10.07500	104.33402				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.39144				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.36022				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44935				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44475				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43004				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.54039				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.52962				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.49390				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.14442				0.00	0	
Total TH15D1 SPOT										0.00	0	

Contract 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.02048				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90628				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.36795				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.82000	101.12345	8.82000	101.09973				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.37764				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.37182				0.00	0	79,000,00
Total TH16A8 SPOT										0.00	0	79,000,00
Total For TH16A8										0.00	0	79,000,00
TH16A: On 21/08/2024 Spot Bond			6.09000	100.57716	6.09000	100.56076				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.41445				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.64847				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.48807				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.47451				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.56747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.54230				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.89074				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.05516				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.95845				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.45480				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.42577				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.41609				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.52447				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.47996				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.47415				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.88032				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.80879				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76432				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.23229				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.26140				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.72601				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.78733				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.87494				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.65520				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.73000	102.93514	8.73000	102.91084			1,746,000,000,000.00	200,000,000	100,000,000	
Total TL25 SPOT									1,746,000,000,000.00	200,000,000	100,000,000	
Total For TL25									1,746,000,000,000.00	200,000,000	100,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	103.03863			0.00	0	0	
Total TL26 SPOT									0.00	0	0	
Total For TL26									0.00	0	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.42342			0.00	1,675,600,000	518,900,000	
Total TL27 SPOT									0.00	1,675,600,000	518,900,000	
Total For TL27									0.00	1,675,600,000	518,900,000	
TL28 On 24/04/2025 Spot Bond			9.39000	99.98645	9.39000	99.96125			1,878,000,000,000.00	200,000,000	100,000,000	
Total TL28 SPOT									1,878,000,000,000.00	200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For TL28									1,878,000,000,000.00	200,000,000	100,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.51941			0.00	1,200,000,000	300,000,000
Total TL29 SPOT									0.00	1,200,000,000	300,000,000
Total For TL29									0.00	1,200,000,000	300,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	101.59968			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.68726			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.24808			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.08000	101.51155	9.08000	101.48705			3,810,325,752,000.00	419,639,400	624,494,200
Total TN23 SPOT									3,810,325,752,000.00	419,639,400	624,494,200
Total For TN23									3,810,325,752,000.00	419,639,400	624,494,200
TN23/R On 06/11/2023 Spot Bond			100.00000	50.00175	100.00000	49.89169			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.77000	101.26183	9.77000	101.23559			162,453,606,000.00	16,627,800	1,689,277,500
Total TN25 SPOT									162,453,606,000.00	16,627,800	1,689,277,500
Total For TN25									162,453,606,000.00	16,627,800	1,689,277,500
TN25/R On 19/08/2025 Spot Bond			100.00000	20.58024	100.00000	20.53495			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			11.22000	95.41205	11.22000	95.38376			4,647,790,752,000.00	414,241,600	21,275,076,100
Total TN27 SPOT									4,647,790,752,000.00	414,241,600	21,275,076,100
Total For TN27									4,647,790,752,000.00	414,241,600	21,275,076,100
TN27/R On 14/11/2027 Spot Bond			100.00000	14.54019	100.00000	14.50819			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN29 On 07/02/2029 Spot Bond			11.61500	96.47530	11.61500	96.44570			232,300,000,000.00	20,000,000	10,000,000
Total TN29 SPOT									232,300,000,000.00	20,000,000	10,000,000
Total For TN29									232,300,000,000.00	20,000,000	10,000,000
TN30 On 09/10/2030 Spot Bond			12.26500	91.88044	12.26500	91.85040			0.00	0	900,695,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	900,695,90
Total For TN30										0.00	0	900,695,90
TN30/R On 09/10/2030 Spot Bond			8.00000	115.15943	8.00000	115.13461				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.76700	94.29408	12.76700	94.26238				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.90000	85.79390	12.90000	85.76445			6,565,184,100,000.00		508,929,000	1,131,257,40
Total TN40 SPOT									6,565,184,100,000.00		508,929,000	1,131,257,40
Total For TN40									6,565,184,100,000.00		508,929,000	1,131,257,40
TN40/R On 09/10/2040 Spot Bond			10.75000	100.69279	10.75000	100.66383				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.89519				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.85309				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.86500	102.28518	5.86500	102.57005				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.98225				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.78042				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.79279				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.80987				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.94000	99.57841	7.94000	101.74735				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.55934				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.16000	104.23536	8.16000	104.21212				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.56898				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.89312				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.82429				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.42635				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.45000	101.53143	8.45000	101.50836				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.42635				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.95000	100.02625	8.95000	100.00219				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.02246				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.90882				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.87360				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.83947				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06110				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06110				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.26895				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.15414				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	97.67270				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.46339				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.02701				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11: On 31/01/2025 Spot Bond					0.00000	100.51556				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41: On 28/11/2022 Spot Bond					0.00000	101.30973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.98199				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.03045				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.89160				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.11436				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.07211				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.56116				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.07181				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.24000	101.84595	11.24000	101.81518				0.00	0	200,000,00
Total UG26 SPOT										0.00	0	200,000,00
Total For UG26										0.00	0	200,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.53985				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.61934				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	101.57181				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.71025				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.74220				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.79333				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.01905				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.06163				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54124				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.65664				0.00	1,400,000,000	700,000,000
Total VKE14 SPOT										0.00	1,400,000,000	700,000,000
Total For VKE14										0.00	1,400,000,000	700,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	101.51726				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.12240				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.49750				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.20972				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.24461				0.00	0	
Total VKE20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.05193				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										77,886,624,279,486,500.00	085,639,226,800	456,500,536,100
Total for SPOT :										77,886,624,279,486,500.00	085,639,226,800	456,500,536,100
Total Futures										77,886,629,762,502,800.00	085,639,296,500	456,502,293,670
Total Options										0.00	0	173,450
Grand Total:										77,886,629,762,502,800.00	085,639,296,500	456,502,467,170