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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.61002	71.32235	12.67767	71.01450			0.00	0	
ES33 On 02/02/2023 Bond Future			12.81001	72.65025	12.88028	72.33827			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.98363	70.34809	13.05679	70.03032			0.00	0	
ES33 On 03/08/2023 Bond Future			13.15553	71.83250	13.23182	71.50827			0.00	0	
ES33 On 02/11/2023 Bond Future			13.33854	69.55758	13.41821	69.22652			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.79863	69.73448	12.86093	69.40714			0.00	0	
ES42 On 02/02/2023 Bond Future			12.97089	71.03276	13.03547	70.70094			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.12734	68.22918	13.19452	67.89111			0.00	0	
ES42 On 03/08/2023 Bond Future			13.27735	69.66975	13.34721	69.32482			0.00	0	
ES42 On 02/11/2023 Bond Future			13.43652	66.88225	13.50933	66.53010			0.00	0	
Total ES42 Future									0.00	0	4,71
Total For ES42									0.00	0	4,71
I2025 On 03/11/2022 Bond Future			165.05551	165.05551	164.88130	164.88130			0.00	0	1,1

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	02/02/2023	Bond Future			166.42532	166.42532	166.25174	166.25174			0.00	0	6,00
I2025	On	04/05/2023	Bond Future			169.84566	169.84566	169.66994	169.66994			0.00	0	
I2025	On	03/08/2023	Bond Future			171.68216	171.68216	171.50398	171.50398			0.00	0	
I2025	On	02/11/2023	Bond Future			175.31652	175.31652	175.13472	175.13472			0.00	0	
Total I2025 Future												0.00	0	7,21
Total For I2025												0.00	0	7,21
I2029	On	03/11/2022	Bond Future			117.79557	117.79557	118.70239	118.70239			0.00	0	5,00
I2029	On	02/02/2023	Bond Future			119.98864	119.98864	120.91509	120.91509			0.00	0	1,30
I2029	On	04/05/2023	Bond Future			121.16134	121.16134	122.10813	122.10813			0.00	0	
I2029	On	03/08/2023	Bond Future			123.71572	123.71572	124.68282	124.68282			0.00	0	
I2029	On	02/11/2023	Bond Future			125.00684	125.00684	125.99504	125.99504			0.00	0	
Total I2029 Future												0.00	0	1,90
Total For I2029												0.00	0	1,90
I2033	On	03/11/2022	Bond Future			111.34839	111.34839	110.04987	110.04987			0.00	0	3,00
I2033	On	02/02/2023	Bond Future			113.42141	113.42141	112.10126	112.10126			0.00	0	7,20
I2033	On	04/05/2023	Bond Future			114.36899	114.36899	113.02273	113.02273			0.00	0	
I2033	On	03/08/2023	Bond Future			116.77999	116.77999	115.40586	115.40586			0.00	0	
I2033	On	02/11/2023	Bond Future			117.83296	117.83296	116.43033	116.43033			0.00	0	
Total I2033 Future												0.00	0	7,60
Total For I2033												0.00	0	7,60
I2038	On	03/11/2022	Bond Future			124.09408	124.09408	126.21637	126.21637			78,551,552.64	633	1,10
I2038	On	02/02/2023	Bond Future			124.48840	124.48840	126.65317	126.65317			9,087,653.20	73	4,00
I2038	On	04/05/2023	Bond Future			127.04734	127.04734	129.25776	129.25776			10,163,787.20	80	1,70
I2038	On	03/08/2023	Bond Future			127.76379	127.76379	130.02203	130.02203			0.00	0	
I2038	On	02/11/2023	Bond Future			130.46870	130.46870	132.77473	132.77473			0.00	0	
Total I2038 Future												97,802,993.04	786	6,90
Total For I2038												97,802,993.04	786	6,90
I2046	On	03/11/2022	Bond Future			109.63693	109.63693	106.70115	106.70115			0.00	0	2,30
I2046	On	02/02/2023	Bond Future			111.67819	111.67819	108.69021	108.69021			0.00	0	11,60
I2046	On	04/05/2023	Bond Future			111.94197	111.94197	108.89377	108.89377			0.00	0	5,60
I2046	On	03/08/2023	Bond Future			114.30240	114.30240	111.19036	111.19036			0.00	0	
I2046	On	02/11/2023	Bond Future			114.63570	114.63570	111.45868	111.45868			0.00	0	
Total I2046 Future												0.00	0	19,70
Total For I2046												0.00	0	19,70
I2050	On	03/11/2022	Bond Future			111.33953	111.33953	109.41118	109.41118			5,566,976.50	50	1,10
I2050	On	02/02/2023	Bond Future			111.27563	111.27563	109.31403	109.31403			5,563,781.50	50	9,30
I2050	On	04/05/2023	Bond Future			113.56272	113.56272	111.56172	111.56172			0.00	0	3,50
I2050	On	03/08/2023	Bond Future			113.77350	113.77350	111.73151	111.73151			0.00	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
I2050	On	02/11/2023	Bond Future			116.18229	116.18229	114.09696	114.09696			0.00	0	
Total I2050 Future												11,130,758.00	100	13,95
Total For I2050												11,130,758.00	100	13,95
R186	On	03/11/2022	Bond Future			9.04839	108.89450	9.07560	108.79987		5.86	0.00	0	26,04
R186	On	02/02/2023	Bond Future			9.17556	105.59415	9.20417	105.50031		6.36	0.00	0	77,67
R186	On	04/05/2023	Bond Future			9.25599	107.74039	9.28670	107.64558		5.71	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.32633	104.68147	9.35963	104.58507		5.36	0.00	0	
R186	On	02/11/2023	Bond Future			9.40232	106.87551	9.43873	106.77720		4.78	0.00	0	
Total R186 Future												0.00	0	115,85
R186	On	03/11/2022	Bond Future	8.54	Put			1,882.47000	1.88247	1,787,830	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			0.02000	0.00002	0,000	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,846.95000	1.84695	1,752,300	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			45.02000	0.04502	35,100	5.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			622.58000	0.62258	518,030	5.71	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	4.50	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			2,991.33000	2.99133	2,896,700	4.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.01000	0.00001	0,000	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,918.02000	1.91802	1,823,380	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.01000	0.00001	0,000	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			374.32000	0.37432	388,410	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,290.04000	3.29004	3,210,290	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			380.59000	0.38059	394,910	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,262.38000	3.26238	3,182,860	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			367.97000	0.36797	381,860	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,317.63000	3.31763	3,237,680	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,532.37000	2.53237	2,469,090	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,092.31000	1.09231	1,124,100	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,513.49000	2.51349	2,450,470	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,104.60000	1.10460	1,136,650	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,494.41000	2.49441	2,431,650	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,079.80000	1.07980	1,111,330	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,540.11000	1.54011	1,497,590	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,622.80000	2.62280	2,676,880	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,529.73000	1.52973	1,487,410	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,641.37000	2.64137	2,695,660	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,519.76000	1.51976	1,477,650	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,604.63000	2.60463	2,658,510	5.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,442.16000	2.44216	2,385,550	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,152.42000	2.15242	2,100,570	4.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R186	On	02/11/2023	Bond Future	9.39	Call			2,008.88000	2.00888	2,055,540	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,140.48000	2.14048	2,088,830	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,024.02000	2.02402	2,070,880	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,128.60000	2.12860	2,077,150	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,659.34000	1.65934	1,701,040	4.73	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			3,816.89000	3.81689	3,881,780	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,211.48000	1.21148	1,178,060	5.41	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,993.79000	1.99379	2,040,250	4.85	0.00	0	
Total R186 Option												0.00	0	12,06
Total For R186												0.00	0	127,94
R197	On	03/11/2022	Bond Future			333.06159	333.06159	332.89485	332.89485			13,988,586.78	42	!
R197	On	02/02/2023	Bond Future			330.35654	330.35654	330.19434	330.19434			84,901,630.78	257	9!
R197	On	04/05/2023	Bond Future			337.14583	337.14583	336.98323	336.98323			0.00	0	
R197	On	03/08/2023	Bond Future			335.17655	335.17655	335.01554	335.01554			0.00	0	
R197	On	02/11/2023	Bond Future			342.27278	342.27278	342.10864	342.10864			0.00	0	
Total R197 Future												98,890,217.56	299	1,03
Total For R197												98,890,217.56	299	1,03
R202	On	03/11/2022	Bond Future			246.42873	246.42873	243.18344	243.18344			0.00	0	5,6'
R202	On	02/02/2023	Bond Future			246.28628	246.28628	242.98610	242.98610			0.00	0	5,9!
R202	On	04/05/2023	Bond Future			251.34726	251.34726	247.98152	247.98152			0.00	0	
R202	On	03/08/2023	Bond Future			251.82451	251.82451	248.39076	248.39076			0.00	0	
R202	On	02/11/2023	Bond Future			257.15561	257.15561	253.64944	253.64944			0.00	0	
Total R202 Future												0.00	0	11,56
Total For R202												0.00	0	11,56
R2023	On	03/11/2022	Bond Future			7.28658	101.60327	7.23062	101.62034		0.37	0.00	0	8,4!
Total R2023 Future												0.00	0	8,43
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			300.02000	0.30002	317,090	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			296.96000	0.29696	314,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			293.89000	0.29389	310,960	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	8,43
R2030	On	03/11/2022	Bond Future			10.78371	88.41598	10.85608	88.09178		9.79	34,924,312.10	395	45,3!
R2030	On	02/02/2023	Bond Future			10.94441	86.03443	11.02000	85.70633		10.77	34,155,668.71	397	91,0!
R2030	On	04/05/2023	Bond Future			11.08252	87.78446	11.16182	87.45048		10.39	0.00	0	
R2030	On	03/08/2023	Bond Future			11.22270	85.60869	11.30621	85.26804		10.07	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
R2030 On 02/11/2023 Bond Future			11.36054	87.40320	11.44850	87.05548		7.97		0.00	0	
Total R2030 Future										69,079,980.81	792	136,36
R2030 On 03/11/2022 Bond Future	10.09	Put			3,512.25000	3.51225	3,188,050	7.45		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	7.48		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,465.24000	3.46524	3,141,040	7.48		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.00000	0.00000	0,000	7.85		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,996.86000	2.99686	2,672,660	7.85		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			3,116.49000	3.11649	3,440,570	12.02		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	6.54		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			5,370.34000	5.37034	5,046,140	6.54		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.00000	0.00000	0,000	7.41		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,559.29000	3.55929	3,235,090	7.41		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.00000	0.00000	0,000	7.45		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			0.12000	0.00012	0,000	12.02		0.00	0	50
R2030 On 02/02/2023 Bond Future	9.99	Call			389.59000	0.38959	440,770	10.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,001.05000	5.00105	4,724,130	10.38		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			395.87000	0.39587	447,760	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			285.28000	0.28528	324,210	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,781.51000	5.78151	5,492,340	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			299.95000	0.29995	340,640	10.50		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Put			1,600.95000	1.60095	1,451,700	10.92		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			2,700.12000	2.70012	2,900,400	11.10		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			1,286.28000	1.28628	1,158,460	11.10		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			98.78000	0.09878	113,590	10.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,461.88000	8.46188	8,148,590	10.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			224.98000	0.22498	256,460	10.64		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,961.07000	4.96107	4,684,860	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			403.23000	0.40323	455,910	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,922.19000	4.92219	4,646,770	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			43.17000	0.04317	50,080	11.15		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			10,330.82000	10.33082	10,009,630	11.15		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			73.15000	0.07315	84,320	11.12		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			5,655.75000	5.65575	5,368,340	10.50		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			359.36000	0.35936	407,060	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,202.60000	5.20260	4,922,200	10.42		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.04	Put			9,219.88000	9.21988	8,902,950	11.12		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			78.91000	0.07891	90,910	11.09		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			9,028.96000	9.02896	8,712,860	11.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			6,380.17000	6.38017	6,083,550	10.64		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	9.79	Call			280.57000	0.28057	318,920	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,823.67000	5.82367	5,533,920	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			3,270.68000	3.27068	3,491,610	11.32		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,014.44000	1.01444	907,270	11.32		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,106.70000	2.10670	2,280,850	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,675.09000	1.67509	1,521,140	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			2,204.43000	2.20443	2,383,280	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			930.20000	0.93020	855,670	11.86		0.00	0	4,000
R2030 On 04/05/2023 Bond Future	10.54	Call			1,431.18000	1.43118	1,545,380	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,094.97000	4.09497	3,875,190	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,607.74000	1.60774	1,731,420	10.15		0.00	0	3,000
R2030 On 04/05/2023 Bond Future	11.34	Put			2,286.66000	2.28666	2,135,860	10.69		0.00	0	1,000
R2030 On 04/05/2023 Bond Future	10.42	Call			1,258.36000	1.25836	1,362,550	10.05		0.00	0	4,000
R2030 On 04/05/2023 Bond Future	10.42	Put			4,448.26000	4.44826	4,218,470	10.05		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,400.22000	1.40022	1,512,710	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,334.99000	1.33499	1,234,920	11.38		0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.50	Call			6,324.70000	6.32470	6,584,150	11.86		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			4,123.13000	4.12313	3,902,500	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			539.31000	0.53931	592,620	10.13		0.00	0	4,000
R2030 On 04/05/2023 Bond Future	9.67	Put			7,108.76000	7.10876	6,828,090	10.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			609.51000	0.60951	668,680	10.07		0.00	0	3,000
R2030 On 04/05/2023 Bond Future	10.65	Put			3,792.73000	3.79273	3,582,430	10.15		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			3,031.09000	3.03109	3,214,270	10.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			5,835.88000	5.83588	5,574,170	9.95		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			253.88000	0.25388	281,380	10.46		0.00	0	3,000
R2030 On 04/05/2023 Bond Future	9.03	Put			9,836.32000	9.83632	9,529,840	10.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			487.22000	0.48722	536,060	10.17		0.00	0	1,000
R2030 On 04/05/2023 Bond Future	10.52	Put			4,151.42000	4.15142	3,929,930	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,415.65000	1.41565	1,529,000	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			3,746.50000	3.74650	3,951,600	10.96		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,848.80000	1.84880	1,719,920	10.96		0.00	0	3,000
R2030 On 04/05/2023 Bond Future	12.04	Call			4,925.41000	4.92541	5,159,320	11.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			7,473.05000	7.47305	7,187,910	10.17		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			6,673.26000	6.67326	6,398,450	10.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			773.09000	0.77309	845,360	9.95		0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.57	Call			6,544.69000	6.54469	6,807,500	11.93		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			880.13000	0.88013	808,960	11.93		0.00	0	3,000
R2030 On 03/08/2023 Bond Future	10.40	Call			1,394.64000	1.39464	1,500,520	9.61		0.00	0	1,000
R2030 On 03/08/2023 Bond Future	10.65	Put			4,475.05000	4.47505	4,258,620	9.70		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,929.68000	2.92968	2,765,450	10.15		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030 On 03/08/2023 Bond Future	11.35	Call			3,089.30000	3.08930	3,266,450	10.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,911.37000	2.91137	2,747,870	10.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,111.66000	3.11166	3,289,540	10.16		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,893.16000	2.89316	2,730,390	10.16		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			1,334.37000	1.33437	1,245,780	11.32		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	12.89	Call			7,250.56000	7.25056	7,515,710	11.61		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			1,104.01000	1.10401	1,028,510	11.61		0.00	0	3
R2030 On 03/08/2023 Bond Future	11.34	Call			3,067.02000	3.06702	3,243,440	10.15		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			5,184.89000	5.18489	4,950,120	9.61		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			1,751.32000	1.75132	1,875,540	9.70		0.00	0	3
R2030 On 03/08/2023 Bond Future	12.59	Call			6,361.04000	6.36104	6,613,100	11.32		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,600.86000	1.60086	1,727,630	7.66		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			4,207.03000	4.20703	3,986,080	7.66		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,616.65000	1.61665	1,744,230	7.67		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			4,181.88000	4.18188	3,961,740	7.67		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,632.53000	1.63253	1,760,920	7.67		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			4,156.84000	4.15684	3,937,510	7.67		0.00	0	
Total R2030 Option										0.00	0	21,4
Total For R2030										69,079,980.81	792	157,8
R2032 On 03/11/2022 Bond Future			11.27342	83.61932	11.35070	83.23204		12.08		17,058,341.28	204	111,7
R2032 On 02/02/2023 Bond Future			11.43327	85.15531	11.51361	84.76283		12.74		24,865,350.52	292	113,5
R2032 On 04/05/2023 Bond Future			11.56870	82.72408	11.65250	82.32434		13.11		0.00	0	66,3
R2032 On 03/08/2023 Bond Future			11.70048	84.45081	11.78801	84.04300		12.03		0.00	0	2,6
R2032 On 02/11/2023 Bond Future			11.83982	82.05963	11.93138	81.64340		10.07		0.00	0	
Total R2032 Future										41,923,691.80	496	294,27
R2032 On 03/11/2022 Bond Future	9.31	Call			0.00000	0.00000	0,000	15.70		0.00	0	1
R2032 On 03/11/2022 Bond Future	9.31	Put			11,093.96000	11.09396	10,706,680	15.70		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			0.00000	0.00000	0,000	14.69		0.00	0	7
R2032 On 03/11/2022 Bond Future	10.66	Call			0.00000	0.00000	0,000	10.30		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			182.03000	0.18203	49,870	12.63		0.00	0	7,5
R2032 On 03/11/2022 Bond Future	10.21	Call			0.00000	0.00000	0,000	9.39		0.00	0	5
R2032 On 03/11/2022 Bond Future	9.46	Put			10,213.61000	10.21361	9,826,330	14.65		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			1,064.97000	1.06497	1,388,120	12.89		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			77.33000	0.07733	13,200	12.89		0.00	0	5
R2032 On 03/11/2022 Bond Future	12.30	Call			4,564.94000	4.56494	4,952,220	14.69		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			4,079.91000	4.07991	3,692,630	10.01		0.00	0	1
R2032 On 03/11/2022 Bond Future	9.92	Call			0.00000	0.00000	0,000	11.42		0.00	0	7
R2032 On 03/11/2022 Bond Future	10.66	Put			3,549.27000	3.54927	3,161,990	10.30		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			0.00000	0.00000	0,000	10.33		0.00	0	7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 03/11/2022 Bond Future	10.67	Put			3,496.45000	3.49645	3,109,170	10.33		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			676.11000	0.67611	931,230	12.63		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Call			0.00000	0.00000	0,000	9.74		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			6,246.44000	6.24644	5,859,160	9.74		0.00	0	11
R2032 On 03/11/2022 Bond Future	10.21	Put			5,971.72000	5.97172	5,584,440	9.39		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			0.00000	0.00000	0,000	9.81		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			4,453.94000	4.45394	4,066,660	9.81		0.00	0	41
R2032 On 03/11/2022 Bond Future	10.56	Call			0.00000	0.00000	0,000	10.01		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			0.00000	0.00000	0,000	15.35		0.00	0	41
R2032 On 03/11/2022 Bond Future	9.36	Put			10,799.29000	10.79929	10,412,010	15.35		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Call			0.00000	0.00000	0,000	14.65		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			7,580.91000	7.58091	7,193,630	11.42		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			0.00000	0.00000	0,000	10.09		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			6,522.28000	6.52228	6,135,000	10.09		0.00	0	41
R2032 On 02/02/2023 Bond Future	10.40	Call			376.74000	0.37674	431,360	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			6,047.33000	6.04733	5,709,470	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			450.58000	0.45058	514,020	11.81		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			5,591.09000	5.59109	5,262,050	11.81		0.00	0	41
R2032 On 02/02/2023 Bond Future	10.67	Call			623.96000	0.62396	705,660	11.94		0.00	0	71
R2032 On 02/02/2023 Bond Future	10.22	Call			268.75000	0.26875	309,730	11.89		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			6,904.25000	6.90425	6,552,750	11.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			363.18000	0.36318	416,150	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			6,140.29000	6.14029	5,800,780	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			369.96000	0.36996	423,750	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			539.38000	0.53938	472,020	14.41		0.00	0	71
R2032 On 02/02/2023 Bond Future	9.47	Call			52.38000	0.05238	61,950	12.08		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			10,862.27000	10.86227	10,479,360	12.08		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			146.21000	0.14621	170,300	11.97		0.00	0	71
R2032 On 02/02/2023 Bond Future	9.92	Put			8,421.24000	8.42124	8,052,850	11.97		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			239.03000	0.23903	276,070	11.90		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			4,873.04000	4.87304	4,562,260	11.94		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,543.20000	1.54320	1,388,990	13.18		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			6,275.58000	6.27558	6,600,700	14.41		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			7,199.28000	7.19928	6,843,840	11.90		0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Call			34.40000	0.03440	40,940	12.08		0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Put			11,768.04000	11.76804	11,382,100	12.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			6,093.79000	6.09379	5,755,100	11.84		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,669.07000	2.66907	2,888,150	12.98		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,816.08000	1.81608	1,642,680	12.98		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			3,112.25000	3.11225	3,350,520	13.18		0.00	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	04/05/2023	Bond Future	13.43	Put			838.10000	0.83810	768,200	15.46		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,098.95000	1.09895	1,200,410	12.39		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,210.70000	6.21070	5,912,420	12.39		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,463.09000	1.46309	1,587,910	12.54		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,299.11000	5.29911	5,024,190	12.54		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,479.03000	1.47903	1,604,820	12.55		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,495.08000	1.49508	1,621,840	12.55		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,230.12000	5.23012	4,957,140	12.55		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,426.50000	2.42650	2,601,480	12.98		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			3,784.54000	3.78454	3,559,780	12.98		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,736.27000	8.73627	9,066,110	15.46		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,264.54000	5.26454	4,990,590	12.55		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,576.93000	3.57693	3,376,520	12.04		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,471.41000	3.47141	3,679,660	12.05		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,555.10000	3.55510	3,355,540	12.05		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,801.75000	3.80175	4,021,020	12.17		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,283.90000	3.28390	3,095,360	12.17		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,421.83000	3.42183	3,628,360	12.03		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,598.59000	3.59859	3,397,310	12.03		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,446.72000	3.44672	3,654,120	12.04		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,828.17000	1.82817	1,977,460	9.66		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,137.54000	5.13754	4,870,600	9.66		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,845.18000	1.84518	1,995,400	9.66		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,106.81000	5.10681	4,840,800	9.66		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,862.29000	1.86229	2,013,450	9.67		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,076.21000	5.07621	4,811,140	9.67		0.00	0	
Total R2032 Option													0.00	0	24,46
Total For R2032													41,923,691.80	496	318,73
R2035	On	03/11/2022	Bond Future			11.66828	83.65016	11.73550	83.27520		13.88		18,235,734.88	218	19,42
R2035	On	02/02/2023	Bond Future			11.82840	85.18674	11.89811	84.80679		14.64		19,763,323.68	232	161,00
R2035	On	04/05/2023	Bond Future			11.95881	82.41248	12.03121	82.02553		15.22		0.00	0	
R2035	On	03/08/2023	Bond Future			12.08764	84.13240	12.16297	83.73772		14.11		0.00	0	
R2035	On	02/11/2023	Bond Future			12.22565	81.38900	12.30412	80.98615		12.07		0.00	0	
Total R2035 Future													37,999,058.56	450	180,42
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	16.45		0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			0.12000	0.00012	0,030	13.29		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,409.70000	3.40970	3,034,650	13.29		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			0.15000	0.00015	0,040	13.31		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,350.80000	3.35080	2,975,730	13.31		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	12.68	Call			5,016.66000	5.01666	5,391,620	15.89		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			0.00000	0.00000	0,000	13.07		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			4,300.44000	4.30044	3,925,480	13.07		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			0.01000	0.00001	0,000	13.16		0.00	0	93
R2035 On 03/11/2022 Bond Future	11.05	Put			3,942.52000	3.94252	3,567,550	13.16		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			0.09000	0.00009	0,020	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,866.53000	6.86653	6,491,570	12.85		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			11,725.07000	11.72507	11,350,110	16.45		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			0.00000	0.00000	0,000	13.67		0.00	0	93
R2035 On 03/11/2022 Bond Future	10.30	Put			8,573.72000	8.57372	8,198,760	13.67		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			0.00000	0.00000	0,000	12.85		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,468.65000	3.46865	3,093,620	13.28		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			0.00000	0.00000	0,000	15.89		0.00	0	93
R2035 On 02/02/2023 Bond Future	13.22	Put			619.91000	0.61991	553,940	16.91		0.00	0	93
R2035 On 02/02/2023 Bond Future	10.88	Call			534.08000	0.53408	595,590	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,346.23000	6.34623	6,027,790	13.52		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			739.02000	0.73902	818,140	13.70		0.00	0	93
R2035 On 02/02/2023 Bond Future	11.05	Put			5,540.25000	5.54025	5,239,420	13.70		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			752.57000	0.75257	832,790	13.72		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			5,494.85000	5.49485	5,195,120	13.72		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			341.99000	0.34199	384,780	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,487.58000	7.48758	7,150,420	13.38		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			513.04000	0.51304	572,620	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,445.23000	6.44523	6,124,860	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			523.54000	0.52354	584,080	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,395.68000	6.39568	6,076,270	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			158.96000	0.15896	181,000	13.37		0.00	0	93
R2035 On 02/02/2023 Bond Future	10.30	Put			9,549.58000	9.54958	9,191,670	13.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			303.21000	0.30321	341,820	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			7,817.48000	7.81748	7,476,140	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			328.70000	0.32870	370,070	13.38		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			7,596.94000	7.59694	7,258,360	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			46.81000	0.04681	54,160	13.35		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			12,624.07000	12.62407	12,251,470	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			52.14000	0.05214	60,250	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			12,363.44000	12.36344	11,991,600	13.35		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			58.00000	0.05800	66,940	13.35		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.94	Call			2,675.55000	2.67555	2,867,440	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,448.46000	2.44846	2,260,400	14.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,795.35000	2.79535	2,992,310	15.00		0.00	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			2,352.27000	2.35227	2,169,280	15.00	0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			7,364.87000	7.36487	7,678,850	16.91	0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			12,104.38000	12.10438	11,733,370	13.35	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,627.46000	1.62746	1,744,880	14.35	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			805.14000	0.80514	873,430	14.16	0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,570.70000	1.57070	1,467,630	16.86	0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,556.19000	1.55619	1,669,920	14.31	0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,336.24000	6.33624	6,063,020	14.31	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,609.46000	1.60946	1,725,950	14.34	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,216.31000	6.21631	5,945,850	14.34	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			8,972.71000	8.97271	8,654,050	14.16	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,176.69000	6.17669	5,907,160	14.35	0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			290.21000	0.29021	319,180	14.15	0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			13,209.20000	13.20920	12,851,220	14.15	0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			642.60000	0.64260	699,370	14.15	0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			9,919.18000	9.91918	9,589,000	14.15	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,645.59000	1.64559	1,763,930	14.36	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			6,137.25000	6.13725	5,868,640	14.36	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			4,868.96000	4.86896	5,101,890	15.85	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,630.79000	2.63079	2,476,770	15.85	0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			7,370.00000	7.37000	7,653,880	16.86	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,702.78000	3.70278	3,892,270	14.11	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,560.13000	4.56013	4,354,940	14.11	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,649.64000	3.64964	3,837,500	14.09	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			4,613.10000	4.61310	4,406,280	14.09	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,676.16000	3.67616	3,864,840	14.10	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,586.54000	4.58654	4,380,540	14.10	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,623.34000	6.62334	6,352,590	11.45	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,929.92000	1.92992	2,062,880	11.45	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,585.85000	6.58585	6,315,960	11.45	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,894.36000	1.89436	2,025,610	11.44	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,661.27000	6.66127	6,389,670	11.44	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,911.94000	1.91194	2,044,040	11.45	0.00	0	
Total R2035 Option									0.00	0	13,14
Total For R2035									37,999,058.56	450	193,57
R2037 On 03/11/2022 Bond Future			11.81275	79.71390	11.87983	79.33695		14.79	18,015,341.40	226	19,64
R2037 On 02/02/2023 Bond Future			11.96185	76.92214	12.03129	76.54008		16.50	17,384,403.64	226	129,16
R2037 On 04/05/2023 Bond Future			12.09268	78.48738	12.16471	78.09825		16.29	0.00	0	
R2037 On 03/08/2023 Bond Future			12.22460	75.86740	12.29949	75.47046		15.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2037	On	02/11/2023	Bond Future			12.35162	77.45794	12.42942	77.05276		12.97	0.00	0	
Total R2037 Future											35,399,745.04	452	148,81	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,232.21000	3.23221	2,855,100	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			0.16000	0.00016	0,040	14.02	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,351.28000	3.35128	2,974,210	14.02	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			0.20000	0.00020	0,060	14.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,291.71000	3.29171	2,914,620	14.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			0.24000	0.00024	0,080	14.06	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			555.77000	0.55577	619,350	15.12	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,351.09000	6.35109	6,032,610	15.12	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			566.91000	0.56691	631,490	15.13	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,301.19000	6.30119	5,983,710	15.13	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			578.32000	0.57832	643,910	15.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,251.63000	6.25163	5,935,160	15.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			637.33000	0.63733	708,080	15.20	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put			6,006.77000	6.00677	5,695,460	15.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,388.95000	2.38895	2,569,230	16.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,726.02000	2.72602	2,524,240	16.45	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Call			1,173.83000	1.17383	1,265,250	15.18	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			7,663.45000	7.66345	7,365,740	15.18	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,488.83000	6.48883	6,215,090	15.44	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,633.41000	1.63341	1,749,710	15.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,447.97000	6.44797	6,175,140	15.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,651.62000	1.65162	1,768,850	15.46	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,407.28000	6.40728	6,135,380	15.46	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			2,634.55000	2.63455	2,795,480	15.99	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			4,747.64000	4.74764	4,519,440	15.99	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,006.34000	9.00634	9,312,640	18.85	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,234.84000	1.23484	1,152,010	18.85	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call			1,615.31000	1.61531	1,730,700	15.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,699.83000	3.69983	3,890,160	15.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,656.39000	4.65639	4,449,780	15.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,726.49000	3.72649	3,917,640	15.82	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,629.28000	4.62928	4,423,490	15.82	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,753.22000	3.75322	3,945,200	15.83	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,602.30000	4.60230	4,397,340	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,733.72000	6.73372	6,464,030	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,034.46000	2.03446	2,170,800	12.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,695.47000	6.69547	6,426,630	12.40	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	Opt Intert
R2037	On	02/11/2023	Bond Future	11.55	Call			1,997.65000	1.99765	2,132,280	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,772.14000	6.77214	6,501,590	12.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			2,016.00000	2.01600	2,151,490	12.39	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												35,399,745.04	452	151,28
R2040	On	03/11/2022	Bond Future			11.86245	81.59689	11.92946	81.19252		15.56	2,039,922.25	25	8,8
R2040	On	02/02/2023	Bond Future			12.00596	78.58938	12.07530	78.17949		17.40	1,964,734.50	25	119,36
R2040	On	04/05/2023	Bond Future			12.13159	80.18862	12.20347	79.77113		17.19	0.00	0	36
R2040	On	03/08/2023	Bond Future			12.25801	77.35375	12.33269	76.92786		16.92	0.00	0	
R2040	On	02/11/2023	Bond Future			12.37923	78.97554	12.45675	78.54078		14.30	0.00	0	
Total R2040 Future												4,004,656.75	50	128,48
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,329.04000	12.32904	11,924,670	18.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			3.62000	0.00362	2,310	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,653.22000	2.65322	2,247,540	15.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			710.98000	0.71098	931,250	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			288.84000	0.28884	104,740	16.05	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			0.44000	0.00044	0,160	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,351.32000	3.35132	2,946,670	14.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			0.54000	0.00054	0,210	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,287.28000	3.28728	2,882,580	14.93	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.00000	0.00000	0,000	14.35	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put			7,973.45000	7.97345	7,569,080	14.35	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.00000	0.00000	0,000	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,278.78000	7.27878	6,874,410	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			0.00000	0.00000	0,000	14.61	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put			4,584.72000	4.58472	4,180,350	14.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,426.81000	3.42681	3,830,230	17.05	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			0.97000	0.00097	0,020	17.05	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,000	14.99	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,676.83000	8.67683	8,272,460	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			0.06000	0.00006	0,010	14.76	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	11.30	Put			3,931.80000	3.93180	3,527,380	14.76	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			0.67000	0.00067	0,270	14.95	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,223.34000	3.22334	2,818,570	14.95	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			2,758.53000	2.75853	2,960,000	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,789.74000	2.78974	2,581,320	17.53	0.00	0	6
R2040	On	02/02/2023	Bond Future	10.96	Call			481.88000	0.48188	539,030	15.90	0.00	0	36
R2040	On	02/02/2023	Bond Future	11.11	Call			648.51000	0.64851	720,970	16.04	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 02/02/2023 Bond Future	11.11	Put			6,674.95000	6.67495	6,337,520	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			85.33000	0.08533	97,930	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			6,621.59000	6.62159	6,285,270	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			755.53000	0.75553	837,090	16.15		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,255.24000	6.25524	5,926,910	16.15		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			12,416.19000	12.41619	12,019,810	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			455.18000	0.45518	509,670	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			7,685.81000	7.68581	7,330,410	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			7,509.96000	7.50996	7,157,220	15.90		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			635.92000	0.63592	707,270	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,728.57000	6.72857	6,390,030	16.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,351.73000	2.35173	2,166,260	17.84		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,414.02000	3.41402	3,642,360	17.90		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,281.11000	2.28111	2,099,560	17.90		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			661.27000	0.66127	734,840	16.06		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			12,631.63000	12.63163	12,234,340	15.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			92.16000	0.09216	105,670	15.86		0.00	0	38
R2040 On 02/02/2023 Bond Future	12.24	Call			3,311.79000	3.31179	3,536,210	17.84		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			6,618.67000	6.61867	6,334,540	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,037.93000	2.03793	2,176,330	16.48		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,407.36000	6.40736	6,128,270	16.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			843.80000	0.84380	914,910	15.99		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.92	Put			9,084.03000	9.08403	8,752,170	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,891.89000	1.89189	2,023,250	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			6,704.51000	6.70451	6,418,380	16.41		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			393.39000	0.39339	430,920	15.97		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			6,661.59000	6.66159	6,376,460	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,933.06000	1.93306	2,066,420	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			8,394.40000	8.39440	8,704,580	19.47		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,686.65000	1.68665	1,579,340	19.47		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			1,912.52000	1.91252	2,044,880	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			13,715.06000	13.71506	13,335,100	15.97		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			10,162.71000	10.16271	9,816,330	15.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,061.93000	1.06193	1,147,560	15.99		0.00	0	38
R2040 On 04/05/2023 Bond Future	12.78	Call			5,897.72000	5.89772	6,160,970	18.42		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,674.01000	2.67401	2,519,770	18.42		0.00	0	38
R2040 On 03/08/2023 Bond Future	12.22	Put			4,849.45000	4.84945	4,634,320	16.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,234.39000	4.23439	4,446,020	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,820.98000	4.82098	4,606,720	16.89		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,176.15000	4.17615	4,386,040	16.87		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/08/2023 Bond Future	12.21	Put			4,877.80000	4.87780	4,661,800	16.87		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,205.36000	4.20536	4,416,120	16.88		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,351.17000	2.35117	2,500,540	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			7,442.68000	7.44268	7,157,290	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,371.76000	2.37176	2,522,030	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,401.54000	7.40154	7,117,050	13.71		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,330.97000	2.33097	2,479,440	13.70		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,484.29000	7.48429	7,198,000	13.70		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										4,004,656.75	50	139,66
R2044 On 03/11/2022 Bond Future			11.82200	78.62999	11.88889	78.21906		16.41		7,233,959.08	92	29,04
R2044 On 02/02/2023 Bond Future			11.95636	75.69316	12.02555	75.27650		18.37		6,963,770.72	92	95,26
R2044 On 04/05/2023 Bond Future			12.07338	77.23354	12.14505	76.80910		18.17		0.00	0	
R2044 On 03/08/2023 Bond Future			12.19071	74.46226	12.26511	74.02922		17.97		0.00	0	
R2044 On 02/11/2023 Bond Future			12.30275	76.02342	12.37990	75.58137		16.65		0.00	0	
Total R2044 Future										14,197,729.80	184	124,36
R2044 On 03/11/2022 Bond Future	11.39	Call			0.94000	0.00094	0,420	15.72		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	15.82		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	10.60	Put			8,625.99000	8.62599	8,215,060	15.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,028.00000	3.02800	2,616,380	15.76		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			0.13000	0.00013	0,030	15.56		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			3,750.56000	3.75056	3,339,530	15.56		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	19.24		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			12,416.04000	12.41604	12,005,110	19.24		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,158.34000	3.15834	2,746,890	15.72		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			1.14000	0.00114	0,550	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,093.10000	3.09310	2,681,580	15.74		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.00000	0.00000	0,000	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			7,183.77000	7.18377	6,772,840	15.10		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			1.39000	0.00139	0,700	15.76		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			754.49000	0.75449	836,660	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,395.19000	6.39519	6,060,700	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			768.93000	0.76893	852,300	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			6,289.02000	6.28902	5,956,940	17.01		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			843.64000	0.84364	933,150	17.06		0.00	0	1,36
R2044 On 02/02/2023 Bond Future	11.15	Put			6,342.03000	6.34203	6,008,740	16.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			6,080.15000	6.08015	5,753,000	17.06		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,420.88000	2.42088	2,608,930	18.18		0.00	0	1,36
R2044 On 02/02/2023 Bond Future	11.90	Put			3,179.83000	3.17983	2,951,220	18.18		0.00	0	

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			2,725.41000	2.72541	2,927,810	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			2,878.82000	2.87882	2,664,560	18.37		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			783.43000	0.78343	868,010	17.01		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			4,429.81000	4.42981	4,206,740	18.17		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			2,031.70000	2.03170	2,171,070	17.34		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			6,585.20000	6.58520	6,300,130	17.34		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,053.41000	2.05341	2,193,830	17.35		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,075.26000	2.07526	2,216,720	17.37		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			6,498.77000	6.49877	6,215,790	17.37		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,857.62000	2.85762	3,032,910	17.79		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			6,541.87000	6.54187	6,257,850	17.35		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			5,248.69000	5.24869	4,999,540	17.79		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,566.56000	3.56656	3,767,930	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			4,346.75000	4.34675	4,573,010	18.57		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,732.48000	3.73248	3,534,300	18.57		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			4,972.87000	4.97287	4,756,570	18.22		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			4,358.49000	4.35849	4,573,490	18.19		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			5,030.29000	5.03029	4,812,250	18.19		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,388.60000	4.38860	4,604,470	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			5,001.63000	5.00163	4,784,460	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,418.53000	4.41853	4,635,270	18.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,923.52000	2.92352	3,087,530	16.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			7,796.32000	7.79632	7,518,280	16.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,879.43000	2.87943	3,041,740	15.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,879.32000	7.87932	7,599,580	15.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,901.57000	2.90157	3,064,740	15.99		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			7,837.87000	7.83787	7,558,990	15.99		0.00	0	
Total R2044 Option										0.00	0	19,60
Total For R2044										14,197,729.80	184	143,90
R2048 On 03/11/2022 Bond Future			11.74163	77.57879	11.80843	77.15769		16.99		19,084,382.34	246	83,80
R2048 On 02/02/2023 Bond Future			11.86847	79.04072	11.93756	78.61362		17.98		19,444,017.12	246	250,50
R2048 On 04/05/2023 Bond Future			11.97844	76.18594	12.04999	75.75085		18.82		0.00	0	10,90
R2048 On 03/08/2023 Bond Future			12.08920	77.73831	12.16343	77.29447		17.61		0.00	0	
R2048 On 02/11/2023 Bond Future			12.19654	74.94392	12.27352	74.49085		17.27		0.00	0	13,00
Total R2048 Future										38,528,399.46	492	358,30
R2048 On 03/11/2022 Bond Future	10.00	Call			0.00000	0.00000	0,000	20.62		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			13,042.63000	13.04263	12,621,530	20.62		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	16.37		0.00	0	80
R2048 On 03/11/2022 Bond Future	10.60	Put			8,308.82000	8.30882	7,887,720	16.37		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 03/11/2022 Bond Future	10.70	Call			0.00000	0.00000	0,000	15.67		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			3,994.25000	3.99425	3,573,100	15.95		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			0.67000	0.00067	0,280	16.11		0.00	0	8,
R2048 On 03/11/2022 Bond Future	11.30	Put			3,313.19000	3.31319	2,891,700	16.11		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			0.83000	0.00083	0,370	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,245.75000	3.24575	2,824,190	16.13		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			7,561.91000	7.56191	7,140,810	15.67		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1.02000	0.00102	0,480	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,178.44000	3.17844	2,756,800	16.15		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			819.19000	0.81919	1,073,210	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			248.63000	0.24863	81,550	17.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			0.07000	0.00007	0,020	15.95		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			194.32000	0.19432	220,750	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			10,821.85000	10.82185	10,421,180	16.42		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			709.91000	0.70991	787,970	16.77		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.00	Put			6,894.93000	6.89493	6,545,890	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			796.73000	0.79673	882,080	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,559.46000	6.55946	6,217,710	16.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			811.80000	0.81180	898,400	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,504.51000	6.50451	6,164,010	16.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			827.18000	0.82718	915,040	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,449.99000	6.44999	6,110,750	16.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			858.29000	0.85829	948,660	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			6,341.60000	6.34160	6,004,870	16.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			2,190.44000	2.19044	2,366,520	17.89		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.70	Put			3,677.29000	3.67729	3,426,270	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,079.80000	2.07980	2,223,720	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,672.49000	6.67249	6,381,320	17.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,102.18000	2.10218	2,247,190	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,627.69000	6.62769	6,337,610	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			2,124.71000	2.12471	2,270,790	17.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,583.13000	6.58313	6,294,120	17.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,548.27000	4.54827	4,771,980	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,987.30000	4.98730	4,767,170	17.74		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,579.39000	4.57939	4,803,990	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,958.36000	4.95836	4,739,120	17.75		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,610.58000	4.61058	4,836,080	17.76		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,929.58000	4.92958	4,711,240	17.76		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,025.35000	3.02535	3,194,510	16.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			8,010.95000	8.01095	7,727,040	16.71		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 02/11/2023 Bond Future	11.48	Call			3,048.36000	3.04836	3,218,400	16.72		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			7,968.27000	7.96827	7,685,240	16.72		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,071.46000	3.07146	3,242,380	16.72		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			7,925.77000	7.92577	7,643,620	16.72		0.00	0	
Total R2048 Option										0.00	0	6,83
Total For R2048										38,528,399.46	492	365,15
R209 On 03/11/2022 Bond Future			11.66723	64.39194	11.73417	64.06687		15.65		38,441,988.18	597	14,47
R209 On 02/02/2023 Bond Future			11.80593	65.57475	11.87504	65.24521		16.57		14,032,996.50	214	24,67
R209 On 04/05/2023 Bond Future			11.92408	63.75448	11.99562	63.41878		17.19		31,239,695.20	490	5,95
R209 On 03/08/2023 Bond Future			12.03807	65.08522	12.11218	64.74277		15.98		0.00	0	
R209 On 02/11/2023 Bond Future			12.15661	63.29697	12.23348	62.94736		13.60		0.00	0	
Total R209 Future										83,714,679.88	1,301	45,03
R209 On 03/11/2022 Bond Future	9.25	Call			0.00000	0.00000	0,000	19.62		0.00	0	6,00
R209 On 03/11/2022 Bond Future	9.25	Put			13,819.66000	13.81966	13,494,590	19.62		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			0.00000	0.00000	0,000	19.62		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			12,250.15000	12.25015	11,925,080	19.62		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			0.00000	0.00000	0,000	14.48		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			6,392.52000	6.39252	6,067,450	14.48		0.00	0	
R209 On 03/11/2022 Bond Future	10.90	Call			0.00000	0.00000	0,000	14.63		0.00	0	1,11
R209 On 03/11/2022 Bond Future	10.90	Put			4,225.25000	4.22525	3,900,180	14.63		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Call			0.00000	0.00000	0,000	14.76		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Put			3,698.17000	3.69817	3,373,100	14.76		0.00	0	5,00
R209 On 03/11/2022 Bond Future	11.01	Call			0.00000	0.00000	0,000	14.78		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			3,645.78000	3.64578	3,320,710	14.78		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Call			0.00000	0.00000	0,000	14.79		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			3,593.45000	3.59345	3,268,380	14.79		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Call			0.01000	0.00001	0,000	14.81		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			3,541.18000	3.54118	3,216,100	14.81		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			0.00000	0.00000	0,000	17.37		0.00	0	3,21
R209 On 03/11/2022 Bond Future	10.00	Put			9,239.88000	9.23988	8,914,810	17.37		0.00	0	6,00
R209 On 03/11/2022 Bond Future	11.50	Call			46.27000	0.04627	51,960	15.65		0.00	0	1,11
R209 On 03/11/2022 Bond Future	11.50	Put			1,193.85000	1.19385	874,470	15.65		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Call			1,309.02000	1.30902	1,599,010	16.62		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Put			41.11000	0.04111	6,030	16.62		0.00	0	3,21
R209 On 02/02/2023 Bond Future	10.79	Call			401.54000	0.40154	449,200	15.20		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			5,868.56000	5.86856	5,586,680	15.20		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			410.01000	0.41001	458,470	15.21		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			5,823.67000	5.82367	5,542,590	15.21		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Call			393.19000	0.39319	440,050	15.19		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/02/2023	Bond Future	10.78	Put		5,913.64000	5.91364	5,630,960	15.19	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,353.94000	1.35394	1,451,810	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,693.86000	5.69386	5,456,030	16.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,521.30000	4.52130	4,728,970	18.36	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,224.69000	2.22469	2,096,660	18.36	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,192.56000	1.19256	1,281,850	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		10,720.18000	10.72018	10,416,040	15.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,100.55000	6.10055	5,854,140	16.25	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,323.57000	1.32357	1,419,860	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,766.28000	5.76628	5,526,870	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,338.62000	1.33862	1,435,700	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,729.90000	5.72990	5,491,280	16.35	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		328.94000	0.32894	360,500	15.98	0.00	0	8,50
R209	On	03/08/2023	Bond Future	11.94	Call		3,206.41000	3.20641	3,371,060	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,006.09000	4.00609	3,828,290	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,229.63000	3.22963	3,395,000	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,982.48000	3.98248	3,805,400	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,183.26000	3.18326	3,347,190	15.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,029.83000	4.02983	3,851,310	15.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,677.12000	1.67712	1,791,750	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,915.50000	5.91550	5,680,520	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,692.74000	1.69274	1,808,120	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,881.50000	5.88150	5,647,270	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,661.35000	1.66135	1,775,230	13.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,949.40000	5.94940	5,713,670	13.00	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											83,714,679.88	1,301	98,80
R210	On	03/11/2022	Bond Future			223.99456	223.99456	222.00443	222.00443		0.00	0	10
R210	On	02/02/2023	Bond Future			228.16489	228.16489	226.14273	226.14273		0.00	0	30
R210	On	04/05/2023	Bond Future			229.77411	229.77411	227.71287	227.71287		0.00	0	
R210	On	03/08/2023	Bond Future			234.61853	234.61853	232.51458	232.51458		0.00	0	
R210	On	02/11/2023	Bond Future			236.42235	236.42235	234.27538	234.27538		0.00	0	
Total R210 Future											0.00	0	47
Total For R210											0.00	0	47
R213	On	03/11/2022	Bond Future			11.14371	79.22905	11.22108	78.87895	11.32	6,259,094.95	79	32,90
R213	On	02/02/2023	Bond Future			11.30896	80.68440	11.38952	80.32968	11.99	6,374,067.60	79	33,00
R213	On	04/05/2023	Bond Future			11.44148	78.77025	11.52555	78.40905	12.31	0.00	0	
R213	On	03/08/2023	Bond Future			11.57266	80.41385	11.66062	80.04538	11.25	0.00	0	
R213	On	02/11/2023	Bond Future			11.71652	78.54447	11.80870	78.16837	9.33	0.00	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												12,633,162.55	158	65,96
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	14.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,217.67000	10.21767	9,867,570	14.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,917.13000	3.91713	3,567,030	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.00000	0.00000	0,000	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,869.09000	3.86909	3,518,990	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,868.82000	5.86882	5,518,720	7.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	8.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,836.84000	4.83684	4,486,740	8.05	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,000	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,565.97000	6.56597	6,215,870	8.55	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.00000	0.00000	0,000	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	13.72	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,901.40000	9.90140	9,551,300	13.72	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,965.21000	3.96521	3,615,110	8.79	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,821.08000	3.82108	3,470,980	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.43	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,632.02000	5.63202	5,323,850	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			402.11000	0.40211	458,270	11.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,143.72000	5.14372	4,845,160	11.37	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			6,588.26000	6.58826	6,266,580	11.47	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			308.45000	0.30845	353,620	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,716.71000	5.71671	5,407,160	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			313.85000	0.31385	359,700	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,674.26000	5.67426	5,365,390	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			319.42000	0.31942	365,970	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,831.02000	4.83102	4,539,590	11.41	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,257.55000	4.25755	4,520,640	13.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			802.11000	0.80211	710,480	13.15	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			37.60000	0.03760	44,350	11.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,671.36000	10.67136	10,323,390	11.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			215.66000	0.21566	248,700	11.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			467.29000	0.46729	530,580	11.41	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			1,310.79000	1.31079	1,423,550	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,726.25000	4.72625	4,477,810	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,282.84000	1.28284	1,393,870	11.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,788.90000	4.78890	4,538,730	11.77	0.00	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		1,296.86000	1.29686	1,408,760	11.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,757.61000	4.75761	4,508,310	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,242.53000	3.24253	3,060,090	11.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,094.94000	3.09494	3,281,750	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,222.96000	3.22296	3,041,300	11.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,050.15000	3.05015	3,235,400	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,261.93000	3.26193	3,078,710	11.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,072.65000	3.07265	3,258,680	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,620.66000	1.62066	1,756,010	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,487.76000	4.48776	4,247,010	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,636.08000	1.63608	1,772,290	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,460.59000	4.46059	4,220,700	8.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,605.32000	1.60532	1,739,800	8.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,515.04000	4.51504	4,273,420	8.87	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											12,633,162.55	158	71,24
R214	On	03/11/2022	Bond Future			11.73685	62.12670	11.79868	61.81315	17.00	0.00	0	15,3
R214	On	02/02/2023	Bond Future			11.86884	63.26789	11.93267	62.95000	18.01	3,732,805.51	59	71,3
R214	On	04/05/2023	Bond Future			11.97536	61.25385	12.04130	60.93006	18.79	0.00	0	
R214	On	03/08/2023	Bond Future			12.07932	62.53217	12.14754	62.20186	17.55	0.00	0	
R214	On	02/11/2023	Bond Future			12.18929	60.54213	12.25994	60.20491	16.09	0.00	0	
Total R214 Future											3,732,805.51	59	86,65
R214	On	03/11/2022	Bond Future	11.34	Call		1.43000	0.00143	0,700	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,389.71000	2.38971	2,075,430	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1.73000	0.00173	0,890	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,336.38000	2.33638	2,021,990	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2.08000	0.00208	1,130	16.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,283.16000	2.28316	1,968,660	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,145.40000	5.14540	4,892,630	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		683.15000	0.68315	749,200	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,102.33000	5.10233	4,850,490	16.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		5,059.50000	5.05950	4,808,580	16.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,002.09000	2.00209	2,143,500	18.11	0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put		2,665.81000	2.66581	2,489,330	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		658.43000	0.65843	722,630	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,188.59000	5.18859	4,934,900	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		670.76000	0.67076	735,880	16.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		695.70000	0.69570	762,670	16.93	0.00	0	1,6
R214	On	04/05/2023	Bond Future	11.38	Call		1,773.19000	1.77319	1,884,150	17.90	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
R214	On	04/05/2023	Bond Future	11.38	Put		5,149.26000	5.14926	4,936,430	17.90	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,736.47000	1.73647	1,845,820	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,219.25000	5.21925	5,004,810	17.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,754.77000	1.75477	1,864,930	17.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,184.16000	5.18416	4,970,530	17.89	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,822.26000	3.82226	3,662,740	17.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,859.80000	3.85980	4,031,250	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,799.78000	3.79978	3,640,920	17.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,808.50000	3.80850	3,978,630	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,844.87000	3.84487	3,684,690	17.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,834.12000	3.83412	4,004,910	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,182.20000	2.18220	2,303,880	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,183.22000	6.18322	5,967,680	15.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,200.46000	2.20046	2,322,840	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,148.89000	6.14889	5,934,050	15.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,164.25000	2.16425	2,285,250	15.51	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,217.92000	6.21792	6,001,700	15.51	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											3,732,805.51	59	89,85
Total for Bond											549,037,878.76	5,619	1,942,23
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			812.23100	812.23100	809.02800	809.02800				8,122,310.00	1	
GOVI On 02/02/2023 GOVI			827.11300	827.11300	823.87000	823.87000				16,542,260.00	2	8
GOVI On 04/05/2023 GOVI			843.89200	843.89200	840.59100	840.59100				0.00	0	
GOVI On 03/08/2023 GOVI			861.48000	861.48000	858.11200	858.11200				0.00	0	
GOVI On 02/11/2023 GOVI			879.52300	879.52300	876.08600	876.08600				0.00	0	
Total GOVI Future										24,664,570.00	3	8
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			113,820.00000	11.38200	81,790,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			113,920.00000	11.39200	81,890,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			114,020.00000	11.40200	81,990,000			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			269,500.00000	26.95000	237,070,000			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			269,600.00000	26.96000	237,170,000			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			269,700.00000	26.97000	237,270,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			122,890.00000	12.28900	89,880,000			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		122,690.00000	12.26900	89,680,000		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		122,790.00000	12.27900	89,780,000		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		208,820.00000	20.88200	242,500,000		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		209,020.00000	20.90200	242,700,000		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		208,920.00000	20.89200	242,600,000		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		97,240.00000	9.72400	62,870,000		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		97,340.00000	9.73400	62,970,000		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		97,140.00000	9.71400	62,770,000		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											24,664,570.00	3	86
Total for GOVI											24,664,570.00	3	86
AL37	On	03/11/2022	Index Future			830.42600	830.42600	829.70300	829.70300		0.00	0	
AL37	On	02/02/2023	Index Future			845.64200	845.64200	844.92500	844.92500		0.00	0	
AL37	On	04/05/2023	Index Future			862.79700	862.79700	862.07300	862.07300		0.00	0	
AL37	On	03/08/2023	Index Future			880.77800	880.77800	880.04200	880.04200		0.00	0	
AL37	On	02/11/2023	Index Future			899.22600	899.22600	898.47500	898.47500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			938.28300	938.28300	934.38200	934.38200		0.00	0	
AL7T	On	02/02/2023	Index Future			955.47500	955.47500	951.52400	951.52400		0.00	0	
AL7T	On	04/05/2023	Index Future			974.85800	974.85800	970.83600	970.83600		0.00	0	
AL7T	On	03/08/2023	Index Future			995.17500	995.17500	991.07200	991.07200		0.00	0	
AL7T	On	02/11/2023	Index Future			1,016.01900	1,016.01900	1,011.83100	1,011.83100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			823.98200	823.98200	820.77300	820.77300		0.00	0	10
ALBI	On	02/02/2023	Index Future			839.07900	839.07900	835.83100	835.83100		50,344,740.00	6	10
ALBI	On	04/05/2023	Index Future			856.10200	856.10200	852.79400	852.79400		0.00	0	
ALBI	On	03/08/2023	Index Future			873.94300	873.94300	870.57000	870.57000		0.00	0	
ALBI	On	02/11/2023	Index Future			892.24800	892.24800	888.80500	888.80500		0.00	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										50,344,740.00	6	21
Total For ALBI										50,344,740.00	6	21
IGOV On 03/11/2022 Index Future			314.43000	314.43000	312.32000	312.32000				0.00	0	.
IGOV On 02/02/2023 Index Future			320.26900	320.26900	318.12700	318.12700				51,243,040.00	16	70
IGOV On 04/05/2023 Index Future			326.84300	326.84300	324.66000	324.66000				0.00	0	.
IGOV On 03/08/2023 Index Future			333.73000	333.73000	331.50200	331.50200				0.00	0	
IGOV On 02/11/2023 Index Future			340.79300	340.79300	338.51800	338.51800				0.00	0	
Total IGOV Future										51,243,040.00	16	73
Total For IGOV										51,243,040.00	16	73
Total for Index										101,587,780.00	22	94
JIBAR F On 16/11/2022 Jibar Future			6.53500	93.46500	6.50500	93.49500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.21500	92.78500	7.21500	92.78500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.26500	92.73500	7.25000	92.75000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.67000	92.33000	7.66000	92.34000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.69000	92.31000	7.69500	92.30500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.82500	92.17500	7.79000	92.21000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.92500	92.07500	7.92000	92.08000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.02500	91.97500	7.99500	92.00500				0.00	0	;
JIBAR F On 20/12/2023 Jibar Future			8.05000	91.95000	7.99500	92.00500				0.00	0	2;
JIBAR F On 20/03/2024 Jibar Future			8.11000	91.89000	8.07000	91.93000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.03500	91.96500	7.97000	92.03000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.07500	91.92500	8.03500	91.96500				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 :										675,290,228.76	5,644	1,944,45
ABCPI3 On 07/12/2023 Spot Bond			4.94700	328.24513	4.94700	328.18066				0.00	0	103,400,00
Total ABCPI3 SPOT										0.00	0	103,400,00
Total For ABCPI3										0.00	0	103,400,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.95642				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.82884				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.12500	101.90216	10.12500	101.87466				0.00	0	

Contract 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			12.43000	87.10789	12.43000	87.07919				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.32994				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.90301				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	99.86155				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.56056				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.53444				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.69926				0.00	0	600,000,00
Total ABFN23 SPOT										0.00	0	600,000,00
Total For ABFN23										0.00	0	600,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.38729				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.87381				0.00	0	2,033,000,00
Total ABFN26 SPOT										0.00	0	2,033,000,00
Total For ABFN26										0.00	0	2,033,000,00
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.63545				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.03531				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.14160				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.84343				0.00	0	9,200,000,00
Total ABFN32 SPOT										0.00	0	9,200,000,00
Total For ABFN32										0.00	0	9,200,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.10467				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.45317				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.50597				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.91236				0.00	0	1,000,000,00
Total ABFN37 SPOT										0.00	0	1,000,000,00
Total For ABFN37										0.00	0	1,000,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.01800				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.94159				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.54755				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.41686				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.42226				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.82553				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	101.32001				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.28224				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.64303				0.00	0	670,000,00
Total ABFN49 SPOT										0.00	0	670,000,00
Total For ABFN49										0.00	0	670,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.54739				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.61919				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.59852				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.50165				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.54093				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.57372				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.89839				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.91627				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.81642				0.00	0	

Contract 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	103.83461				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.10033				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.31869				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.84533				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.88310				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.07000	8.07000	8.07000	156.12106			1,775,400,000,000.00		220,000,000	110,000,000
Total ABKI04 SPOT									1,775,400,000,000.00		220,000,000	110,000,000
Total For ABKI04									1,775,400,000,000.00		220,000,000	110,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	53.05029	100.00000	52.92824			0.00		0	
Total ABKI04/I2025 SPOT									0.00		0	
Total For ABKI04/I2025									0.00		0	
ABN61 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	163.67494			0.00		0	
Total ABN61 SPOT									0.00		0	
Total For ABN61									0.00		0	
ABN62 On 31/03/2028 Spot Bond			4.37000	4.37000	4.37000	213.50753			0.00		0	
Total ABN62 SPOT									0.00		0	
Total For ABN62									0.00		0	
ABN63 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	232.53339			0.00		0	
Total ABN63 SPOT									0.00		0	
Total For ABN63									0.00		0	
ABN67 On 28/02/2023 Spot Bond			8.81000	8.81000	8.81000	101.02210			0.00		0	
Total ABN67 SPOT									0.00		0	
Total For ABN67									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.04000	9.04000	9.04000	108.79221				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.34000	99.85943	7.34000	99.83938				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.28500	102.67209	9.28500	102.64678				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.45000	104.45323	9.45000	104.42702				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.78000	102.78749	7.78000	102.76582				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.61500	98.71891	9.61500	98.69330				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.94764	100.00000	13.91643				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.65000	329.24686	4.65000	329.18478				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.91500	11.91500	11.91500	101.94386				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.96696				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.94313				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.96142				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	100.96142				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	201.81646				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	205.44167				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.90292				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.33859				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.43064				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.64140				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.40213				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.62046				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.17482				0.00	400,000,000	400,000,000
Total AGL03 SPOT										0.00	400,000,000	400,000,000
Total For AGL03										0.00	400,000,000	400,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.17260				0.00	200,000,000	100,000,000
Total AGLG01 SPOT										0.00	200,000,000	100,000,000
Total For AGLG01										0.00	200,000,000	100,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	94.18060				0.00	0	

Contract 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	103.25339				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.70701				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.76974				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.88508				0.00	3,600,000,000	1,800,000,000
Total AGT04 SPOT										0.00	3,600,000,000	1,800,000,000
Total For AGT04										0.00	3,600,000,000	1,800,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.34214				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.35058				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.34000	97.32318	9.34000	97.29904				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.36347				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.40639				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.45990				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.31953				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	101.46073				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.33500	102.37836	9.33500	102.35298			5,040,900,000,000.00		540,000,000	270,000,000
Total AHF5A3 SPOT									5,040,900,000,000.00		540,000,000	270,000,000
Total For AHF5A3									5,040,900,000,000.00		540,000,000	270,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.58209				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.52053				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.60025				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.45805				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.95452				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.39287				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.52042				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.60011				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.15751				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.56276				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.63608				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.56026				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.53037				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.63994				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.60209				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.73039				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.21717				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.20000	101.79229	8.20000	101.77030			44,411,200,000,000.00	5,416,000,000	660,000,000	
Total AIR02 SPOT									14,411,200,000,000.00	5,416,000,000	660,000,000	
Total For AIR02									14,411,200,000,000.00	5,416,000,000	660,000,000	
AIR04: On 29/05/2024 Spot Bond			10.05000	102.84880	10.05000	102.82140			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	
AIR05: On 29/05/2030 Spot Bond			13.29000	88.89521	13.29000	88.86414			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRL01: On 30/04/2028 Spot Bond			6.55000	191.09237	6.55000	191.04650			0.00	0	0	
Total AIRL01 SPOT									0.00	0	0	
Total For AIRL01									0.00	0	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.89497				0.00	0	

Contract 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	100.22358				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.03003				0.00	0	600,000,00
Total APF14 SPOT										0.00	0	600,000,00
Total For APF14										0.00	0	600,000,00
APF16 On 07/08/2024 Spot Bond					0.00000	99.89831				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.71749				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.65000	247.82817	5.65000	247.77486				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.26000	214.02552	6.26000	213.97600				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.24000	204.59583	5.24000	204.55386				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.46000	114.55560	5.46000	114.53162				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.05506				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.02114				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.84627				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	101.67074				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.54444				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.51654				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.05847				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.88666				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.89575				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.60813				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.05500	5.05500	5.05500	112.31568				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.88500	5.88500	5.88500	100.49394				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.99039				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.10188				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.86582				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	100.41539				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.57000	113.06540	5.57000	113.04142				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.90764				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.46781				0.00	0	2,700,00
Total ASN346 SPOT										0.00	0	2,700,00
Total For ASN346										0.00	0	2,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03027				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87779				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87779				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.33591				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.17804				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.01770				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.46385				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.87027				0.00	0	

Contract 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	100.97239				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.97239				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.08962				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.19605				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.42080				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.88578				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.86580				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.98512				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.16324				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	103.96481				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	100.79672				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.81592				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.25060				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.91840				0.00	200,000,000	100,000,000
Total ASN459 SPOT										0.00	200,000,000	100,000,000
Total For ASN459										0.00	200,000,000	100,000,000
ASN46(On 17/07/2023 Spot Bond					0.00000	100.36077				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.36306				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.79500	9.79500	9.79500	102.25526				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.38000	11.38000	11.38000	101.13083				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.01010				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.01730				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.52163				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.13422				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract 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 ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	114.13458				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.16500	11.16500	11.16500	100.77753				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.47304				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.89598				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.89598				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.87915				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.73500	97.65534	10.73500	97.62745				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.91500	97.25738	9.91500	97.23166				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.46500	96.17290	10.46500	96.14610				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.46500	96.17290	10.46500	96.14610				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.04000	102.44340	9.04000	102.41880				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.99000	102.93841	10.99000	102.90849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.94000	102.92575	10.94000	102.89596				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.44000	102.77388	10.44000	102.74546				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.44000	102.77388	10.44000	102.74546				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.76795				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.01533				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	99.23002				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			11.07500	102.40112	11.07500	102.37112				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.16500	101.06200	11.16500	101.88168				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.02500	102.18037	11.02500	102.15058				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.33938				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.22934				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

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 04/09/2024 Spot Bond					0.00000	101.21622				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.92547				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.84201				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.00320				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.90491				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.88137				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.62000	102.23874	9.62000	102.21241				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.52452				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.38597				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.20343				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.22122				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.60220				0.00	0	
Total ASN602 SPOT										0.00	0	

Contract 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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.08390				0.00	200,000,000	100,000,000
Total ASN607 SPOT										0.00	200,000,000	100,000,000
Total For ASN607										0.00	200,000,000	100,000,000
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02537				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.95572				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.88057				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.90558				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.70029				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.78638				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.86711				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.61182				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.73697				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.97326				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.05158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.35599				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.97390				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.15310				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.54084				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.89709				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.39767				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.69394				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.79237				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.84300				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.01467				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.05039				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.61644				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.36498				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.89343				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.01475				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02270				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.34415				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.07524				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.93125				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.93721				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.30472				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.86303				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.82191				0.00	0	
Total ASN713 SPOT										0.00	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 ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.79749				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.90625				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.27745				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.72490				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.08954				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.27572				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02083				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.49101				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.90373				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.90144				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.91337				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.36349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.01769				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.11165				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.05931				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.16884	10.16884	10.16884	104.94250				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.27761				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.68000	10.68000	10.68000	102.05525				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.02458				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.01732				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.01742				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.08601				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.81228				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.72525				0.00	0	2,200,000,00
Total ASN818 SPOT										0.00	0	2,200,000,00
Total For ASN818										0.00	0	2,200,000,00
ASN82: On 02/04/2026 Spot Bond					0.00000	100.72524				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.51487				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.99385				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	90.11761				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.53822				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.62633				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.62504				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.51758				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.46109				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.46109				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02470				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.95829				0.00	400,000,000	400,000,000
Total ASN837 SPOT										0.00	400,000,000	400,000,000
Total For ASN837										0.00	400,000,000	400,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	100.28582				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.28407				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.28407				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.22781				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.49985				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	100.02399				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.02358				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.90154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.92554				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.49109				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.36680				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	100.01734				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.34682				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.28516				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.11678				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.11678				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.95972				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.00071				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.00071				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.88074				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.85315				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.05651				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.04459				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.04423				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.17283				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.37539				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.88307				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.06047				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.61500	105.86127	11.61500	102.95059				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.03268				0.00	0	
Total ASN902 SPOT										0.00	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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.01334				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.88951				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.35881				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.22210				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.15252				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.12634				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.05496				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.07297				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.08146				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.09824				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.97390				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.91565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.77886				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.55135				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.16721				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.61801				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.02031				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.45088				0.00	0	1,900,000.00
Total ASN940 SPOT										0.00	0	1,900,000.00
Total For ASN940										0.00	0	1,900,000.00
ASN940 On 20/12/2027 Spot Bond					0.00000	100.38434				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.34673				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.24662				0.00	0	1,000,000.00
Total ASN944 SPOT										0.00	0	1,000,000.00
Total For ASN944										0.00	0	1,000,000.00
ASN944 On 20/06/2027 Spot Bond					0.00000	100.18026				0.00	0	599,000.00
Total ASN948 SPOT										0.00	0	599,000.00
Total For ASN948										0.00	0	599,000.00
ASN948 On 20/06/2027 Spot Bond					0.00000	100.80500				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.28208				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.77986				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.62500	99.05224	7.62500	99.03189				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.46029				0.00	0	300,000,00
Total BAW34 SPOT										0.00	0	300,000,00
Total For BAW34										0.00	0	300,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.18935				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.47288				0.00	0	500,000,00
Total BAW37 SPOT										0.00	0	500,000,00
Total For BAW37										0.00	0	500,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	100.78398				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.40283				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.62914				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.36500	12.36500	12.36500	100.60816				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.22935				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.10022				0.00	0	
Total BAYA78 SPOT										0.00	0	

Contract 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 BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.37518				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.26644				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.22012				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.06329				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.04600				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.19149				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.50914				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.13729				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.17447				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.99573				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.01810				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.99522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.87209				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.98623				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.13989				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.06442				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.06353				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.03183				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.17756				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.38099				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.20073				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.59564				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.17793				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.16906				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.17756				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.17793				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.47000	9.47000	9.47000	94.69868				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.90318				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.34368				0.00	0	200,000,00
Total BDX31 SPOT										0.00	0	200,000,00
Total For BDX31										0.00	0	200,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.16646				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.19145				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.72179				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.06674				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.78270				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.06113				0.00	0	
Total BDX40 SPOT										0.00	0	

Contract 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 BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.08597				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.77255				0.00	3,700,000,000	1,850,000,000
Total BGL19 SPOT										0.00	3,700,000,000	1,850,000,000
Total For BGL19										0.00	3,700,000,000	1,850,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.97221				0.00	0	4,550,000,000
Total BID10 SPOT										0.00	0	4,550,000,000
Total For BID10										0.00	0	4,550,000,000
BID11 On 15/11/2023 Spot Bond			8.24000	105.82461	8.24000	105.80140				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.36450				0.00	0	200,000,000
Total BID13 SPOT										0.00	0	200,000,000
Total For BID13										0.00	0	200,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.48502				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.80236				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.82193				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02237				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.54694				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.10700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.08600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	61.54500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	44.17500				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	99.86769				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.73998				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.43565				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.45941				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.37775				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.71423				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.61311				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2:On 03/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.54672				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BPPF3(On 10/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3(On 03/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3(On 11/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2(On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2(On 29/03/2024 Spot Bond					0.00000	100.81471				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2(On 11/02/2025 Spot Bond					0.00000	100.22810				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.87436				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	99.83775				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.96500	106.74943	8.96500	106.72385				0.00	0	
Total CCT01 SPOT										0.00	0	

Contract 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 CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.26500	108.00906	9.26500	107.98233				0.00	0	100,000,00
Total CCT02 SPOT										0.00	0	100,000,00
Total For CCT02										0.00	0	100,000,00
CCT03 On 15/03/2025 Spot Bond			9.81500	104.29017	9.81500	104.26256				0.00	0	200,000,00
Total CCT03 SPOT										0.00	0	200,000,00
Total For CCT03										0.00	0	200,000,00
CCT04 On 17/07/2027 Spot Bond			10.85500	10.85500	10.85500	100.50748				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00020				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.71207				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.81061				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.28290				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.29604				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.99751				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.19834	4.77000	101.96300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.76200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN341 On 20/12/2023 Spot Bond					0.00000	100.91385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN367 On 20/03/2024 Spot Bond			9.25500	102.92677	9.25500	102.90105				0.00	0	319,059,30
Total CLN362 SPOT										0.00	0	319,059,30
Total For CLN362										0.00	0	319,059,30
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.01725	8.70700	105.29500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.89051				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	103.78739				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN372 On 20/03/2024 Spot Bond			11.45500	100.16169	11.45500	100.13088				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	111.10583	6.50000	103.61500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN390 On 14/11/2022 Spot Bond					0.00000	101.72701				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN391 On 14/11/2022 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN450 On 31/01/2025 Spot Bond			6.50000	154.54075	6.50000	154.50415				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			8.61000	147.82221	8.61000	147.77906				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.80777				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49: On 04/09/2024 Spot Bond			8.90000	103.61035	8.90000	103.58543				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.63775				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.57059				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.20612				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.04609				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	101.00441				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	101.01861				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond			10.41000	99.58778	10.41000	102.60392				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	101.55777				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	101.04723				0.00	0	
Total CLN520 SPOT										0.00	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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.33830				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	101.02566				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.44304				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.29157				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.27726				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.56976				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.04723				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.95551				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.37659				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.69500	102.24108	10.69500	102.21214				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.95222				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.19628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.43988				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.00600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.56133				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			10.16500	101.56474	10.16500	101.53738				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			10.21500	100.67962	10.21500	100.65191				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			10.30500	99.41640	10.30500	99.38925				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.35500	10.35500	10.35500	309.62640				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	101.76029				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	99.75736				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

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 24/11/2024 Spot Bond					0.00000	101.50483				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	100.47409				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	139.76000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.81835				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.66500	98.50546	10.66500	98.48133				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.16500	99.77206	10.16500	99.74518				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.12445				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.54025				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.77405				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.22594				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.82589				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.39500	98.73566	10.39500	98.70847				0.00	0	
Total CLN571 SPOT										0.00	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 CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	99.74854				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.82524				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.99226				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.02692				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.36560				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.74954				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.84516				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.10769				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.36905				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.56649				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.33323				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.54840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.90899				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.94321				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.79277				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.92000	153.48532	4.92000	123.16743				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.80820				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.95959				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.48548				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.63500	9.63500	9.63500	103.17870				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.72022				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.99070				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.90899				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.90899				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.75900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.22000	9.22000	9.22000	101.36014				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.91723				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.89606				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.11396				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.39876				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.50844				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.79500	99.91417	9.79500	99.88859				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.21660				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.24336				0.00	0	
Total CLN611 SPOT										0.00	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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.15902				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
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	101.51096				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	94.66400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.48050				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.04809				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.32103				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.12855				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.57931				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.19870				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.55000	102.75707	7.55000	102.73617				0.00	0	

Contract 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	101.76239				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.50041				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.36500	59.28295	13.36500	78.30130				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.43969				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.86500	98.74523	10.86500	98.71684				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.75617				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.45439				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.65973				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.79045				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.23331				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.46057				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	101.74995				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.87684				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.87439				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.36588				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.46655				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.89550				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.18545				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.89672				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.86974				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.31805				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.74995				0.00	2,620,000,000	1,310,000,000
Total CLN650 SPOT										0.00	2,620,000,000	1,310,000,000
Total For CLN650										0.00	2,620,000,000	1,310,000,000
CLN651 On 19/11/2022 Spot Bond					0.00000	101.48010				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	101.74995				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	96.99100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.04480				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.94773				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.37308				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.71700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	117.38700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	142.95500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.51207				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	99.80905				0.00	0	

Contract 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	102.02367				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.94500				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.21845				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.41206				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.89512				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.18196	158.93096	5.18196	129.13286				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.18196	158.93096	5.18196	129.13369				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.92623				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.00916				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.88227				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.36871				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	103.81534				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.08922				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.85211				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.87078				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.94513				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.99878				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.99855				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.27202				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.87981				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.89995				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.05929				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	86.23158				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 Intere
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.72590				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.13318				0.00	200,000,000	100,000,000
Total CLN699 SPOT										0.00	200,000,000	100,000,000
Total For CLN699										0.00	200,000,000	100,000,000
CLN700 On 28/02/2023 Spot Bond					0.00000	101.20724				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.60771				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.60850				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	102.08024				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.79145				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	102.05062				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.65842				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.88328				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.19474				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.43668				0.00	0	

Contract 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	100.93082				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	101.56096				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	100.88794				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	100.88794				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	100.88794				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	82.23752				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	100.94113				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	81.23869				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	81.55981				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	101.16369				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	82.26718				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	100.83083				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.83083				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.83083				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.84249				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.84249				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.84249				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	84.75555				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	85.78913				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	86.42479				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.89972				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.95527				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	95.54971				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 Interest
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.27520				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.53765				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	108.37000				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	94.26597				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	101.72921				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.93281				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.92764				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	95.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.26813				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.54734				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	100.89989				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.02376				0.00	0	

Contract 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	101.01184				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.68254				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	101.89354				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.31749				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	100.92617				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	100.89001				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.17326				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	101.75027				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.23745				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	93.97289				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	101.89354				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.02167				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	105.55177				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	97.01785				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	82.63235				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	Options Interest
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.10837				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.48374				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.02605				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.43000	7.43000	7.43000	120.23350				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.40396				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	101.64777				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.01611				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.01651				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	102.16602				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.02413				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.01852				0.00	0	

Contract 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	100.01940				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.88073				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.80645				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.88073				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.74493				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.57760				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.01780				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02430				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	100.88080				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.02445				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.02440				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.02440				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.49972				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.52173				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	100.01675				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.35783				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.02493				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.50858				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	100.01932				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.83562				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.47000	94.72275	9.47000	94.69868				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.84132				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.32009				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.02453				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.02493				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.01613				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.02453				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.88080				0.00	0	

Contract 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	100.02453				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02453				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.02418				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.02453				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.44212				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.02430				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.25622				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.18953				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.02418				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			10.01000	10.01000	10.01000	98.23892				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.49094				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.49109				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.49110				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.49100				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.88080				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.89319				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.83402				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.41200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.84600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.32200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.13561				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 Intere
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.98009				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.98141				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.88080				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.88080				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.88044				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.02982				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.08600				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.90154				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.95163				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.02673				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.05055				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.08262				0.00	0	

Contract 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	99.82942				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	84.24196				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.02453				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.96117				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.88961				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.12124				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	105.91630				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	98.06100				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	100.33500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.03275				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	87.10330				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	100.01467				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.01534				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.01494				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	83.61136				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.49094				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.91943				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.04404				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.04404				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.19442				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.01436				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.72022				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.71603				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	85.25432				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.01412				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	84.01559				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	82.80384				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	82.80384				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	82.62436				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	82.77389				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.93000	5.93000	5.93000	120.55673				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	100.92325				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	100.84937				0.00	0	

Contract 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	100.02453			0.00	0	
Total CLN893 SPOT									0.00	0	
Total For CLN893									0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.75373			0.00	0	
Total CLN894 SPOT									0.00	0	
Total For CLN894									0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.78965			0.00	0	
Total CLN895 SPOT									0.00	0	
Total For CLN895									0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.72944			0.00	0	
Total CLN896 SPOT									0.00	0	
Total For CLN896									0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.61940			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	65.03996			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	64.54704			0.00	0	
Total CLN900 SPOT									0.00	0	
Total For CLN900									0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.10000	12.10000	12.10000	104.46210			0.00	0	
Total CLN901 SPOT									0.00	0	
Total For CLN901									0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.22068			0.00	0	
Total CLN902 SPOT									0.00	0	
Total For CLN902									0.00	0	
CLN902 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total CLN903 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For CLN903								10,000,000,000,000.00	20,000,000,000	20,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
CLN904 On 15/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total CLN904 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For CLN904									10,000,000,000,000.00	20,000,000,000	20,000,000,000
COJ05 On 05/06/2023 Spot Bond			9.87000	106.34377	9.87000	106.31578			9,471,252,000,000.00	959,600,000	479,800,000
Total COJ05 SPOT									9,471,252,000,000.00	959,600,000	479,800,000
Total For COJ05									9,471,252,000,000.00	959,600,000	479,800,000
COJ08 On 22/06/2026 Spot Bond			11.45500	104.19421	11.45500	104.16251			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.96000	102.98124	10.96000	102.95122			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.33500	100.69214	9.33500	100.66735			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			13.22500	89.43733	13.22500	89.40586			0.00	0	0
Total COT02 SPOT									0.00	0	0
Total For COT02									0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.81500	94.47606	11.81500	94.44643			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.21500			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.44272			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.56067			0.00	0	1,000,000,000
Total DSY02 SPOT									0.00	0	1,000,000,000
Total For DSY02									0.00	0	1,000,000,000
DSY03 On 21/11/2024 Spot Bond			10.56500	10.56500	10.56500	104.51740			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	102.36620			0.00	0	500,000,000
Total DSY04 SPOT									0.00	0	500,000,000

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 DSY04										0.00	0	500,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.72858				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.94079				0.00	200,000,000	100,000,00
Total DSY06 SPOT										0.00	200,000,000	100,000,00
Total For DSY06										0.00	200,000,000	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.48050				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	100.81454				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.74932				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.85521				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.87684				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.85000	102.46573	7.85000	102.44422				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	79.84375	100.00000	79.67775				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	79.84375	100.00000	79.67775				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.44000	102.32328	9.44000	102.29763				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02590	9.69000	101.99967				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02590	9.69000	101.99967				0.00	0	
Total DV24/R2023 SPOT										0.00	0	

Contract 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 DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.76500	97.86934	10.76500	97.84147				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.21000	93.02519	12.21000	92.99523				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11043	10.10000	102.08308				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11043	10.10000	102.08308				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	99.31203				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.87995				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.43891				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.76919				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.02512				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	100.10384				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.55496				0.00	13,500,000,000	13,500,000,00
Total DVFB26 SPOT										0.00	13,500,000,000	13,500,000,00
Total For DVFB26										0.00	13,500,000,000	13,500,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01021				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.41616				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.01242				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.48857				0.00	4,000,000,000	3,500,000,000
Total DVFB30 SPOT										0.00	4,000,000,000	3,500,000,000
Total For DVFB30										0.00	4,000,000,000	3,500,000,000
DVFB31 On 21/08/2025 Spot Bond					0.00000	104.10404				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	101.73486				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.10502				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.81000	102.81093	8.81000	102.78645				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.91000	113.48413	5.91000	113.45872				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.46000	102.01704	5.46000	101.99570				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	148.51412	2.25000	148.49572				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.63000	154.97592	4.63000	154.94659				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.59500	141.94127	4.59500	141.91480				0.00	0	
Total EL29 SPOT										0.00	0	

Contract 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 EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.60000	136.68014	4.60000	136.65464				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.73000	116.88786	5.73000	116.86246				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.43000	104.58370	5.43000	104.56189				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	148.51412	2.25000	148.49572				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	174.26344				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	171.43701				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	160.45375				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.24770				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.32104				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	128.96330				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	119.88493				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN015 On 15/04/2024 Spot Bond					0.00000	115.39080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	117.22830				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	97.03396				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.14815				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	104.08178				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	107.01397				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	104.66648				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	105.17351				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.87500	98.88581	10.87500	98.85736				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.11000	13.11000	13.11000	95.75234				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.16000	13.16000	13.16000	94.06530				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			10.96500	10.96500	10.96500	102.78835				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 10/07/2027 Spot Bond			10.96500	10.96500	10.96500	102.36740				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.09000	13.09000	13.09000	97.45473				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.34500	12.34500	12.34500	99.28857				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.59000	15.59000	15.59000	92.86486				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.54361				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.09696				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.99792				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.91603				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.28941				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.37971				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.15111				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.97770				0.00	0	
Total EPF024 SPOT										0.00	0	

Contract 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 EPF024										0.00	0	
EPF02: On 12/09/2025 Spot Bond					0.00000	101.00754				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	99.85641				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5: On 14/03/2023 Spot Bond					0.00000	100.91663				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.60881				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.63300				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.01226				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.01527				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.81926				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.53105				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	99.84115				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	99.95562				0.00	670,000,000	670,000,000
Total EQT010 SPOT										0.00	670,000,000	670,000,000
Total For EQT010										0.00	670,000,000	670,000,000
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.61224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.67633			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.64419			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.70829			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.64447			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.56964			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.63372			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.50000	103.26014	7.50000	103.23927			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	102.69293	10.00000	102.66541			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.88500	94.92681	9.88500	94.90165			0.00	0	2,450,000,00
Total ES26 SPOT									0.00	0	2,450,000,00
Total For ES26									0.00	0	2,450,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.70051	7.85000	100.67921			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.60000	71.27181	12.66500	70.95157		19,908,000,000,000.00	1,580,000,000	32,000,500,00	
Total ES33 SPOT								19,908,000,000,000.00	1,580,000,000	32,000,500,00	
Total For ES33								19,908,000,000,000.00	1,580,000,000	32,000,500,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33/R On 15/09/2033 Spot Bond			7.50000	101.02215	7.50000	101.00160				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.79000	69.68503	12.85000	69.34565			2,558,000,000,000.00		200,000,000	3,840,000,000
Total ES42 SPOT									2,558,000,000,000.00		200,000,000	3,840,000,000
Total For ES42									2,558,000,000,000.00		200,000,000	3,840,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.22896	8.50000	100.20603				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.08000	12.08000	12.08000	100.62141				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.62000	14.62000	14.62000	95.58644				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.11296				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91603				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.46066				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.65970				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.01527				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.27376				0.00	0	500,000,000
Total FIFB19 SPOT										0.00	0	500,000,000
Total For FIFB19										0.00	0	500,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.23245				0.00	0	300,000,000
Total FIFG01 SPOT										0.00	0	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 Interc
Total For FIG01										0.00	0	300,000,00
FIG02 On 05/08/2026 Spot Bond					0.00000	99.90764				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIG03 On 22/02/2025 Spot Bond					0.00000	101.47823				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.55803				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.57799				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	101.68035				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.08515				0.00	660,000,000	330,000,00
Total FRB24 SPOT										0.00	660,000,000	330,000,00
Total For FRB24										0.00	660,000,000	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.76628				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.16930				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.54500	106.18915	9.54500	106.16210				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.56973				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.85390				0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB29 SPOT										0.00	200,000,000	100,000,000
Total For FRB29										0.00	200,000,000	100,000,000
FRB30 On 19/04/2026 Spot Bond			9.46500	96.56465	9.46500	96.54012				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.18871				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.84065				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.85518				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.62000	329.34831	4.62000	329.28648				0.00	0	810,000,000
Total FRBI23 SPOT										0.00	0	810,000,000
Total For FRBI23										0.00	0	810,000,000
FRBI25 On 31/01/2025 Spot Bond			3.82500	3.82500	3.82500	163.58696				0.00	0	206,500,000
Total FRBI25 SPOT										0.00	0	206,500,000
Total For FRBI25										0.00	0	206,500,000
FRBI28 On 31/03/2028 Spot Bond			4.29000	214.39168	4.29000	214.35315				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	112.67854				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.61500	5.61500	5.61500	226.23670				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.82000	92.69590	5.82000	92.67544				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.73000	94.68558	5.73000	94.66509				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			8.92000	8.92000	8.92000	84.32962				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.96000	8.96000	8.96000	83.41573				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	159.17722				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	101.70074				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.51041				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.11175				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.98400	9.98400	9.98400	102.32884				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.47062				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.97334				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.40000	6.40000	6.40000	122.10921				0.00	0	
Total FRC282 SPOT										0.00	0	

Contract 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 FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.19322				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.87774				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.23000	6.23000	6.23000	119.92212				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.87427				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.68333				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.70520				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.35790				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.83547				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.42146				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.52610				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.36241				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.32570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.38953				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.85988				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.95888				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.03289				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	96.90693				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.04244				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.01770				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.94934				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.03261				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.14585				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.96701				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

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 02/04/2024 Spot Bond					0.00000	100.68669				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32! On 20/12/2022 Spot Bond					0.00000	101.12204				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32! On 27/12/2022 Spot Bond					0.00000	101.29869				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32! On 06/11/2023 Spot Bond					0.00000	99.91644				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33! On 31/05/2024 Spot Bond					0.00000	101.71020				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	101.03881				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	101.33990				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	101.70510				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	101.18522				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	100.87644				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34! On 20/12/2025 Spot Bond					0.00000	101.09436				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34! On 27/03/2024 Spot Bond					0.00000	101.50240				0.00	0	
Total FRC347 SPOT										0.00	0	

Contract 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.25782				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.05667				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.09434				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.40417				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.23033				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.20582				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.09990				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.07869				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.07816				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.90943				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.12384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.01888				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.77304				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.92239				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.02767				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.38067				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	91.08063				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.48429				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	89.80171				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	89.96443				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.21604				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.21531				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

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	91.46138				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.36081				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.03792				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.87520				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.88598				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.10770				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.97899				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.55014				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.55014				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.52695				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.52695				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.46363				0.00	0	
Total FRC388 SPOT										0.00	0	

Contract 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 FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.02458				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.22185				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.79674				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.95581				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.96668				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.02455				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.29144				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.73500	14.73500	14.73500	98.27120				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.30821				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.32885				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.38811				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.44000	11.44000	11.44000	99.94503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.29440				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.30983				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.43500	13.43500	13.43500	104.59434				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.43500	11.43500	11.43500	102.09479				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.77217				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.53560				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.20767				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.62500	11.62500	11.62500	100.09812				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.02458				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.03025				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.64704				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

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 30/04/2029 Spot Bond					0.00000	100.03310				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.60357				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.57855				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	94.26468				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.03024				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.64016				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.03247				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.02458				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.08600				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.10593				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.10593				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.52632				0.00	0	
Total FRC424 SPOT										0.00	0	

Contract 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 FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.02447				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.88291				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.92875				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.99769				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.02466				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02987				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.63192				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02451				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.60809				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.70193				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.33568				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.98721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			10.32500	10.32500	10.32500	100.92072				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.71521				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	100.72570				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.03055				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.24932				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	100.24932				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	100.35929				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.27626				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	100.13774				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.38000	105.14805	5.38000	105.12602				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.31000	116.62576	5.31000	116.60180				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

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	100.36049				0.00	0	1,143,500,00
Total FRJ23 SPOT										0.00	0	1,143,500,00
Total For FRJ23										0.00	0	1,143,500,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.91428				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.01078				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.01326				0.00	0	450,000,00
Total FRJ26 SPOT										0.00	0	450,000,00
Total For FRJ26										0.00	0	450,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.36163				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.70684				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.45280				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.25025				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.24802				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.80676				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.06800	5.06800	5.06800	99.67806				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	117.02120				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract 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	99.93688				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.42000	115.10332	5.42000	115.07934				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.63000	225.99055	5.63000	225.94204				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.56000	113.19992	5.56000	113.17592				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	225.94204				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			5.00000	159.54916	5.00000	159.51771				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	114.17572	3.70500	114.15715				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.36000	115.93076	5.36000	115.90682				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.75000	223.65011	5.75000	223.60137				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.80000	222.68358	5.80000	222.63479				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.18000	162.37253	4.18000	162.34405				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.83000	222.10612	5.83000	222.05726				0.00	0	

Contract 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	113.19992	5.56000	113.17592				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.73000	209.78940	4.73000	209.74922				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.31000	103.62425	6.31000	103.60025				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.94000	207.63279	4.94000	207.59187				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.00000	207.02129	5.00000	206.98015				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.34000	212.56188	6.34000	212.51224				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.26000	104.23143	6.26000	104.20741				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	113.17592				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.54000	113.46950	5.54000	113.44553				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.81000	208.96482	4.81000	208.92435				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.11000	216.80308	6.11000	216.75379				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			4.94000	207.63279	4.94000	207.59187				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.94000	207.63279	4.94000	207.59187				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.34100	213.85234	4.34100	213.81363				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.95000	159.71957	4.95000	159.68829				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.29000	204.09463	5.29000	204.05249				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.33000	203.69470	5.33000	203.65240				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.92000	159.82191	4.92000	159.79075				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.80500	209.01625	4.80500	208.97580				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.34000	5.34000	5.34000	203.55253				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.39645				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	100.99859				0.00	0	
Total FRS180 SPOT										0.00	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 FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.90124				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	157.03384				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	131.87803				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	185.69815				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	299.65785				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.91989				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.91190				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.74261				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.41018				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.45297				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.53914				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	100.79414				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	100.87644				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	101.73984				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	117.57861				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	101.57472				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.41778				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	98.81246				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	68.84117				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.64208				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	103.70085				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.47899				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	94.71722				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.16456				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	112.19176				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.18774				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.56510				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	100.87180				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	114.00337				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.87646				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.87272				0.00	0	

Contract 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	101.03222				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.14196				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	100.87340				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	100.91041				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.96500	10.96500	10.96500	93.84028				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.96500	10.96500	10.96500	93.84028				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.19373				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.37176				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.25400	12.25400	12.25400	88.98894				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	91.70252				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.06095				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.91966				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	105.50006				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	103.42953				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	101.65659				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	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.65159				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.02458				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.41456				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.96500	9.96500	9.96500	101.74980				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.96398				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	103.29557				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.13802				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	330.51039				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.64000	332.68809	3.64000	332.63434				0.00	0	

Contract 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			4.00000	4.00000	4.00000	331.39862				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.97841				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.26000	106.90271	5.26000	106.88092				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.12000	64.38349	5.12000	107.90422				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	162.72792				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	161.75302				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.06000	5.06000	5.06000	327.79980				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.66000	7.66000	7.66000	101.38558				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.87000	107.82798	8.87000	107.80241				0.00	0	100,000,00
Total FRX24 SPOT										0.00	0	100,000,00
Total For FRX24										0.00	0	100,000,00
FRX25 On 26/07/2025 Spot Bond			8.71500	105.11391	8.71500	105.08953				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.42000	101.12735	9.42000	101.10178				0.00	0	504,20
Total FRX26 SPOT										0.00	0	504,20
Total For FRX26										0.00	0	504,20

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			9.58500	103.71428	9.58500	103.68747				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.47500	105.54916	9.47500	105.52260				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.00000	96.38161	11.00000	96.35357				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.27500	92.49893	11.27500	92.47137				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.37500	96.12833	11.37500	96.09912				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.22000	68.32687	12.22000	68.30461				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.53729				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.39694				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.34705				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.38094				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.39090				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.28228				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	100.28793				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.91457				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.26332				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	101.32506				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.65943				0.00	0	590,000.00
Total GH5A21 SPOT										0.00	0	590,000.00
Total For GH5A21										0.00	0	590,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.35341				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.41449				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.83407				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.60000	117.94680	4.60000	117.92472				0.00	0	70,000.00
Total GRL35 SPOT										0.00	0	70,000.00
Total For GRL35										0.00	0	70,000.00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.41543				0.00	0	500,000.00
Total GRT07 SPOT										0.00	0	500,000.00
Total For GRT07										0.00	0	500,000.00
GRT17 On 17/10/2023 Spot Bond			8.37900	102.07912	8.37900	102.05610				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89302				0.00	0	

Contract 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			7.97500	103.21224	7.97500	103.19007				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.17411				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.15744				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.88910				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.55974				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.78712				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.98858				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.42369				0.00	33,900,000,000	20,000,000,000
Total GRT30 SPOT										0.00	33,900,000,000	20,000,000,000
Total For GRT30										0.00	33,900,000,000	20,000,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	101.25365				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.41825				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.72695				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	101.15868				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.85205				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.75041				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01298				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.37833				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.64944				0.00	0	1,000,000,00
Total GRT41 SPOT										0.00	0	1,000,000,00
Total For GRT41										0.00	0	1,000,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.84461				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.51688				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.75675				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.51351				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.94545				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.94682				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	101.38127			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.90084			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.88080			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.62972			0.00	0	
Total H12T20 SPOT									0.00	0	
Total For H12T20									0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.67159			0.00	0	
Total H12T21 SPOT									0.00	0	
Total For H12T21									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.01131			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.86007			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.26207			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.84716			0.00	0	550,000,00
Total HILB08 SPOT									0.00	0	550,000,00
Total For HILB08									0.00	0	550,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	100.83698			0.00	200,000,000	100,000,00
Total HILB09 SPOT									0.00	200,000,000	100,000,00
Total For HILB09									0.00	200,000,000	100,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.07937			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.00918			0.00	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	100.32255				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.75217				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.74302				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.78432				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.92000	328.33601	4.92000	328.27176				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.05000	5.05000	5.05000	329.14383				0.00	0	500,000,00
Total HWAY24 SPOT										0.00	0	500,000,00
Total For HWAY24										0.00	0	500,000,00
HWAY3 On 28/08/2030 Spot Bond			11.34500	96.89045	11.34500	96.86141			153,157,500,000,000.00	13,500,000,000	13,500,000,00	
Total HWAY30 SPOT									153,157,500,000,000.00	13,500,000,000	13,500,000,00	
Total For HWAY30									153,157,500,000,000.00	13,500,000,000	13,500,000,00	
HWAY3 On 28/02/2033 Spot Bond			5.53000	74.86710	5.53000	106.37205			31,123,946,000.00	5,628,200	5,628,200	
Total HWAY33 SPOT									31,123,946,000.00	5,628,200	5,628,200	
Total For HWAY33									31,123,946,000.00	5,628,200	5,628,200	
HWAY3 On 31/07/2034 Spot Bond			12.50000	161.39085	12.50000	82.61430			0.00	0	4,300,000,00	
Total HWAY34 SPOT									0.00	0	4,300,000,00	
Total For HWAY34									0.00	0	4,300,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.43585	100.00000	11.41067			0.00	0		
Total HWAY34/R208 SPOT									0.00	0	0	
Total For HWAY34/R208									0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			12.52500	81.79337	12.52500	81.76637			0.00	0	4,590,000,00	
Total HWAY35 SPOT									0.00	0	4,590,000,00	
Total For HWAY35									0.00	0	4,590,000,00	

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	11.43215	100.00000	11.40698				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	101.26270				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.45000	164.93849	3.50000	164.73522			794,657,235,005,000.00	520,190,502,900	599,068,092,100	
Total I2025 SPOT									14,657,235,005,000.00	520,190,502,900	599,068,092,100	
Total For I2025									14,657,235,005,000.00	520,190,502,900	599,068,092,100	
I2029 On 31/03/2029 Spot Bond			4.26000	117.71204	4.13000	118.59722			192,626,854,004,000.00	279,959,355,400	210,800,632,300	
Total I2029 SPOT									12,626,854,004,000.00	279,959,355,400	210,800,632,300	
Total For I2029									12,626,854,004,000.00	279,959,355,400	210,800,632,300	
I2033 On 28/02/2033 Spot Bond			4.75000	111.26942	4.88000	109.95236			220,181,065,000,000.00	467,406,540,000	470,716,179,700	
Total I2033 SPOT									20,181,065,000,000.00	467,406,540,000	470,716,179,700	
Total For I2033									20,181,065,000,000.00	467,406,540,000	470,716,179,700	
I2038 On 31/01/2038 Spot Bond			4.80000	124.00605	4.66000	126.10455			673,131,979,680,000.00	140,235,829,100	533,765,244,900	
Total I2038 SPOT									13,131,979,680,000.00	140,235,829,100	533,765,244,900	
Total For I2038									13,131,979,680,000.00	140,235,829,100	533,765,244,900	
I2046 On 31/03/2046 Spot Bond			4.75000	109.55928	4.92000	106.60669			244,692,013,475,000.00	51,514,108,100	459,294,115,900	
Total I2046 SPOT									14,692,013,475,000.00	51,514,108,100	459,294,115,900	
Total For I2046									14,692,013,475,000.00	51,514,108,100	459,294,115,900	
I2050 On 31/12/2050 Spot Bond			4.78000	111.26057	4.88000	109.31423			192,845,952,848,000.00	40,344,341,600	469,074,666,900	
Total I2050 SPOT									12,845,952,848,000.00	40,344,341,600	469,074,666,900	
Total For I2050									12,845,952,848,000.00	40,344,341,600	469,074,666,900	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.92055				0.00	0	400,000,000
Total IBG01 SPOT										0.00	0	400,000,000
Total For IBG01										0.00	0	400,000,000
IBG02 On 07/02/2027 Spot Bond					0.00000	99.91831				0.00	0	200,000,000
Total IBG02 SPOT										0.00	0	200,000,000
Total For IBG02										0.00	0	200,000,000
IBL109 On 07/12/2023 Spot Bond			4.72000	329.01035	4.72000	328.94771				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.66737				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	101.67217				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.76331				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.44423				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.46853				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.63291				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.08379				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.01269				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.35603				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.87187				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.72013				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.23321				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.27136				0.00	0	

Contract 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	101.38677				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.25213				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.85826				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.19668				0.00	0	1,000,000,00
Total IBL160 SPOT										0.00	0	1,000,000,00
Total For IBL160										0.00	0	1,000,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	103.08384				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.43375				0.00	230,000,000	230,000,00
Total IBL162 SPOT										0.00	230,000,000	230,000,00
Total For IBL162										0.00	230,000,000	230,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.44377				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.65946				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.23506				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.42473				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.97196				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

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	101.29517				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.51970				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.92701				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.95178				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.51159				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.87980				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.89118				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.82273				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.12915				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.15871				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.41384				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.19147				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	101.14663				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.99714				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.10177				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.06296				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.06792				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.48968				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.13000				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.14641				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.16123				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	101.13652				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.56580				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.89684				0.00	0	

Contract 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	100.82040				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.96500	9.96500	9.96500	99.71396				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.12720				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.56420				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			8.52500	8.52500	8.52500	102.74210				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.84138				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.91230				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.31908				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.49520				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.05684				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	101.12425				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.00508				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.03960				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.85881				0.00	1,920,000,000	960,000,000
Total IBL231 SPOT										0.00	1,920,000,000	960,000,000
Total For IBL231										0.00	1,920,000,000	960,000,000
IBL232 On 24/06/2025 Spot Bond			9.42500	9.42500	9.42500	102.11956				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.79087				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.81462				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.59955				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.40780				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.28934				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.40023				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.36572				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	102.32820				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.13866				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.14409				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.98072				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.36500	10.36500	10.36500	97.63697				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.65496				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.83901				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.47500	102.13536	8.47500	101.31358				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.47299				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.92000	103.76213	8.92000	103.73752				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.29000	104.57887	7.29000	104.55807				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.36654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.00500	103.41816	10.00500	103.39072				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.71000	103.21726	11.71000	103.09810				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.56500	105.22920	10.56500	105.19961				0.00	0	200,000,00
Total IDCG11 SPOT										0.00	0	200,000,00
Total For IDCG11										0.00	0	200,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.92499				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.16122				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.79380				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.89353				0.00	13,500,000,000	13,500,000,00
Total IDCG17 SPOT										0.00	13,500,000,000	13,500,000,00
Total For IDCG17										0.00	13,500,000,000	13,500,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.73284				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.85207				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.38988				0.00	0	500,000,00
Total IDCG22 SPOT										0.00	0	500,000,00
Total For IDCG22										0.00	0	500,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.65068				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	100.94098				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.31500	102.37571	9.31500	102.35024				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.58519				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.42508				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.41314				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.17861				0.00	200,000,000	200,000,000
Total INLV07 SPOT										0.00	200,000,000	200,000,000
Total For INLV07										0.00	200,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	105.99870				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.42253				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.50506				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.87066				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.90516				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.83658				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	99.91498			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37318			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.72100			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.74396			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12900			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.72960			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.70524			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.01176			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.30999			0.00	0	
Total IPFC39 SPOT									0.00	0	
Total For IPFC39									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.48672			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.60000	201.01845	5.60000	200.97528		784,000,000,000.00		140,000,000	70,000,000
Total IV019 SPOT								784,000,000,000.00		140,000,000	70,000,000
Total For IV019								784,000,000,000.00		140,000,000	70,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.98106			0.00	0	

Contract 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			5.50000	202.00491	5.50000	201.96208				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.62339				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.32285				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.37640				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.05484				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.34824				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.02088				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.17935				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.56990				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	99.83717				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.80000	102.66881	7.80000	102.64710				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.48102				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.48472				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.70500	101.53399	7.70500	101.51313				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.30159				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.85000	101.00929	7.85000	100.98781				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.19564				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.79000	100.99866	7.79000	100.97733				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.47404				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.50000	6.50000	6.50000	102.57507				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.11254				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 Intere
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.81214				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			8.15000	8.15000	8.15000	100.92121				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.85000	8.85000	8.85000	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	100.16522				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.13039				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.17500	7.17500	7.17500	100.35155				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.92500	99.26536	8.92500	99.24155				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.25500	100.35312	6.25500	101.25262				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.92029				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	102.39555				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.14970				0.00	0	

Contract 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	101.51751				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.81163				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.23993				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.93500	9.93500	9.93500	99.20025				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.66834				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.91000	8.91000	8.91000	100.41460				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.43241				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	99.45477				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	99.94373				0.00	0	
Total IVZ118 SPOT										0.00	0	
Total For IVZ118										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.47727				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	99.39871				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	99.81268				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	99.41739				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	99.28677				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	101.03903				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.38363				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.55923				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.25869				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.34406				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.59085				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.13222				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.96947				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	100.97211				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.46389				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.15531				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.47583				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.48962				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.78022				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.80074				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.06500	113.36412	10.06500	113.33337				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.68924				0.00	0	38,593,20
Total LGL08 SPOT										0.00	0	38,593,20
Total For LGL08										0.00	0	38,593,20
LGL09 On 28/08/2024 Spot Bond					0.00000	103.55852				0.00	0	1,021,708,70
Total LGL09 SPOT										0.00	0	1,021,708,70
Total For LGL09										0.00	0	1,021,708,70
LGL10 On 08/10/2025 Spot Bond					0.00000	101.53808				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.06598				0.00	0	

Contract 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	100.66734				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.89317				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.89572				0.00	0	200,000,00
Total LHC02 SPOT										0.00	0	200,000,00
Total For LHC02										0.00	0	200,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.39612				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.45069				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.48059				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.28823				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.39911				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.45928				0.00	1,782,000,000	1,052,000,00
Total MBF068 SPOT										0.00	1,782,000,000	1,052,000,00
Total For MBF068										0.00	1,782,000,000	1,052,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	101.36528				0.00	720,000,000	720,000,00
Total MBF070 SPOT										0.00	720,000,000	720,000,00
Total For MBF070										0.00	720,000,000	720,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.81980				0.00	0	290,000,00
Total MBF071 SPOT										0.00	0	290,000,00
Total For MBF071										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 31/05/2025 Spot Bond					0.00000	101.24968				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.70650				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.36169				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.14301				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.01704				0.00	13,500,000,000	13,500,000,000
Total MBP045 SPOT										0.00	13,500,000,000	13,500,000,000
Total For MBP045										0.00	13,500,000,000	13,500,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.62334				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.07705				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.02170				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.77966				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.31500	9.31500	9.31500	107.27366				0.00	0	1,000,000,000
Total MMIG04 SPOT										0.00	0	1,000,000,000
Total For MMIG04										0.00	0	1,000,000,000
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.41681				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	101.71775				0.00	0	500,000,00
Total MMIG07 SPOT										0.00	0	500,000,00
Total For MMIG07										0.00	0	500,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.92189				0.00	0	850,000,00
Total MML01 SPOT										0.00	0	850,000,00
Total For MML01										0.00	0	850,000,00
MML02 On 10/12/2026 Spot Bond			9.96500	101.48671	9.96500	101.45975				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.38418				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.21500	91.38087	10.21500	91.58598				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.55934				0.00	0	500,000,00
Total MML05 SPOT										0.00	0	500,000,00
Total For MML05										0.00	0	500,000,00
MML06 On 25/05/2029 Spot Bond			11.02500	99.76864	11.02500	99.73954				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.32417				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.78723				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.96735				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.56896				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.22538				0.00	0	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	0	500,000,00
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.51501				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.67662				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.26767				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.81152				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.92257				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.91000	97.73266	9.91000	97.70697				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.75768				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.70055				0.00	0	1,150,000,00
Total MTN25 SPOT										0.00	0	1,150,000,00
Total For MTN25										0.00	0	1,150,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.30388				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.07027				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.38417				0.00	0	300,000,00
Total MTN28 SPOT										0.00	0	300,000,00
Total For MTN28										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.60029				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.32510				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.06134				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.16988				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.01815				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.49851				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.57818				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.82085				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.55815				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.55829				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.80971				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.98519				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	101.13415				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.27099				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.44000	103.77007	8.44000	103.74616				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.82000	103.44188	8.82000	103.41761				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.84500	101.67014	10.84500	101.64096				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.31557				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.01158				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23279				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.01101				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.91219				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.36500	102.95399	8.36500	102.93068				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.02300	102.96855	9.02300	102.94386				0.00	0	

Contract 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			9.59500	101.37340	9.59500	101.34730				0.00	0	60,000,00
Total NBK17A SPOT										0.00	0	60,000,00
Total For NBK17A										0.00	0	60,000,00
NBK20/On 01/06/2026 Spot Bond			9.51500	106.91073	9.51500	106.88357				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.79000	106.14207	9.79000	106.11451				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.70000	104.70368	7.70000	104.68166				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.44300	110.80267	8.44300	110.77778				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.48500	110.71742	9.48500	110.68955				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			8.20000	8.20000	8.20000	102.88005				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	103.48131				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	74.57412	100.00000	74.40997				0.00	0	617,000,00
Total NBK26A SPOT										0.00	0	617,000,00
Total For NBK26A										0.00	0	617,000,00
NBK26/On 22/04/2026 Spot Bond					0.00000	102.20765				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.41000	110.49762	9.41000	110.47002				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			8.30500	103.73836	8.30500	103.71542				0.00	0	648,000,00
Total NBK28A SPOT										0.00	0	648,000,00
Total For NBK28A										0.00	0	648,000,00
NBK29/ On 31/07/2026 Spot Bond			9.55500	105.62226	9.55500	105.59548				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.39000	103.41321	8.39000	103.39012				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.20000	101.02908	8.20000	105.70586				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.91854				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.29958				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.82276				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.43645				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.36342				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.43120				0.00	0	200,000,00
Total NBK43B SPOT										0.00	0	200,000,00
Total For NBK43B										0.00	0	200,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.74307				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.21347				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 Intere
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.60112				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.92922				0.00	0	5,000,000,00
Total NBK49B SPOT										0.00	0	5,000,000,00
Total For NBK49B										0.00	0	5,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.51604				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.75711				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.00153				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.91916				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.37700				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14239				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.45889				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.37646				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.50810				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.06870				0.00	0	

Contract 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	100.37405				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.82842				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88981				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			10.81000	101.11196	10.81000	101.08255				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88384				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.46500	101.31041	10.46500	101.28186				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88981				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.89920				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.91113				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.30088				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	Options Interest
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.30088				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.57579				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.73082				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.09340				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.37313				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.71115				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.52977				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.85626				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.86138				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.58459				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.61425				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.60865				0.00	0	

Contract 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	104.52404				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	103.70833				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	105.83099				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.14638				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	99.97259				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.24688				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	100.27039				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.47114				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.20581				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	103.40047				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	103.20495				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	105.31429				0.00	0	100,000,00
Total NHM019 SPOT										0.00	0	100,000,00
Total For NHM019										0.00	0	100,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.04317				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.74011				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.01381				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.32556				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	222.63479				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.31000	4.31000	4.31000	214.14139				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	162.08298				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	112.54643				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	115.21677				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	161.71834				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	274.11437	3.45000	274.07151				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	162.41376				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.95500	3.95500	3.95500	217.93602				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.10000	216.41467	4.10000	216.37689				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.43000	89.74976	5.43000	114.94211				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.90208				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	141.75075				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.41701				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.64634				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.40867				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.48158				0.00	0	

Contract 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	100.23506				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.55432				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.04761				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.51834				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.76447				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.72730				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	154.56212				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.98868				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.02884				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	96.76849				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.46130				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.20834				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.07125				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.02304				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.73776				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.07854				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.00858				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.93098				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.98853				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.93098				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	96.62240				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.78088				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	100.91228				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.05852				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.84500	10.84500	10.84500	99.17044				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.66000	10.66000	10.66000	101.01280				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.68500	10.68500	10.68500	99.93868				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.60118				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.12000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.94000				0.00	0	

Contract 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	130.68000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	129.11103				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 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 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF086 On 23/01/2023 Spot Bond					0.00000	100.24514				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF081 On 27/01/2023 Spot Bond					0.00000	100.13388				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	124.51135				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.28951				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.63271				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.48870				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.53799				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	101.55789				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.68221				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.56842				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.67728				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.59770				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.43299				0.00	0	
Total NQ1C17 SPOT										0.00	0	

Contract 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 NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.34887			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.15000	212.18800	5.15000	212.14517		3,366,009,100,000.00		653,594,000	192,198,00
Total NRA023 SPOT								3,366,009,100,000.00		653,594,000	192,198,00
Total For NRA023								3,366,009,100,000.00		653,594,000	192,198,00
NRA02: On 30/11/2028 Spot Bond			11.57500	108.12008	11.57500	108.08685		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	17.98484	100.00000	17.94504		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	101.91500		0.00		0	
Total NTC23 SPOT								0.00		0	
Total For NTC23								0.00		0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.70237		0.00	2,300,000,000		2,300,000,00
Total NTC26 SPOT								0.00	2,300,000,000		2,300,000,00
Total For NTC26								0.00	2,300,000,000		2,300,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.19701		0.00		0	
Total NTC27 SPOT								0.00		0	
Total For NTC27								0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.40508		0.00		0	
Total NTC28 SPOT								0.00		0	
Total For NTC28								0.00		0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.12857		0.00		0	
Total NTC33 SPOT								0.00		0	
Total For NTC33								0.00		0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.57812		0.00		0	500,000,00
Total NTC34 SPOT								0.00		0	500,000,00
Total For NTC34								0.00		0	500,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.03898		0.00		0	
Total NTC35 SPOT								0.00		0	
Total For NTC35								0.00		0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.07937		0.00		0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC36 SPOT										0.00	0	200,000,00
Total For NTC36										0.00	0	200,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.47594				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.92602				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.58457				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.73500	106.03668	8.73500	106.01165				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.14000	107.02574	9.14000	106.99931				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	101.54777				0.00	0	800,000,00
Total OML11 SPOT										0.00	0	800,000,00
Total For OML11										0.00	0	800,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.40913				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.22484				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.90303				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.11682				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.24156				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PEP02 On 10/03/2025 Spot Bond					0.00000	101.91316				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.43470				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.50677				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.36826				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.55697				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.34321				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.04000	108.81850	9.06500	108.70498			850,287,412,600,000.00	1,753,350,377,500	2,201,706,678,500	
Total R186 SPOT									850,287,412,600,000.00	1,753,350,377,500	2,201,706,678,500	
Total For R186									850,287,412,600,000.00	1,753,350,377,500	2,201,706,678,500	
R197 On 07/12/2023 Spot Bond			3.60000	332.82548	3.65000	332.59994			397,658,086,920,000.00	110,460,579,700	466,525,717,500	
Total R197 SPOT									397,658,086,920,000.00	110,460,579,700	466,525,717,500	
Total For R197									397,658,086,920,000.00	110,460,579,700	466,525,717,500	
R202 On 07/12/2033 Spot Bond			4.65000	246.25398	4.80000	242.96798			182,953,448,805,000.00	39,344,827,700	132,244,165,500	
Total R202 SPOT									182,953,448,805,000.00	39,344,827,700	132,244,165,500	
Total For R202									182,953,448,805,000.00	39,344,827,700	132,244,165,500	
R2023 On 28/02/2023 Spot Bond			7.26000	101.53236	7.20000	101.53170			490,410,818,400,000.00	480,772,840,000	675,664,170,000	
Total R2023 SPOT									490,410,818,400,000.00	480,772,840,000	675,664,170,000	
Total For R2023									490,410,818,400,000.00	480,772,840,000	675,664,170,000	
R2030 On 31/01/2030 Spot Bond			10.77500	88.35426	10.84500	88.01493			045,172,728,945,000.00	3,623,681,923,800	2,123,094,675,900	
Total R2030 SPOT									045,172,728,945,000.00	3,623,681,923,800	2,123,094,675,900	
Total For R2030									045,172,728,945,000.00	3,623,681,923,800	2,123,094,675,900	
R2032 On 31/03/2032 Spot Bond			11.26500	83.56097	11.34000	83.15942			040,588,794,113,000.00	1,690,243,124,200	2,202,087,786,100	
Total R2032 SPOT									040,588,794,113,000.00	1,690,243,124,200	2,202,087,786,100	
Total For R2032									040,588,794,113,000.00	1,690,243,124,200	2,202,087,786,100	

Contract 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 R2032									10,588,794,113,000.00	690,243,124,200	202,087,786,10
R2035 On 28/02/2035 Spot Bond			11.66000	83.59178	11.72500	83.20256			455,284,444,990,000.00	896,679,626,500	1,644,708,879,90
Total R2035 SPOT									5,284,444,990,000.00	896,679,626,500	644,708,879,90
Total For R2035									5,284,444,990,000.00	896,679,626,500	644,708,879,90
R2037 On 31/01/2037 Spot Bond			11.80500	79.65825	11.87000	79.26772			937,874,765,053,500.00	1,350,095,278,700	1,513,744,513,30
Total R2037 SPOT									17,874,765,053,500.00	350,095,278,700	513,744,513,30
Total For R2037									17,874,765,053,500.00	350,095,278,700	513,744,513,30
R2040 On 31/01/2040 Spot Bond			11.85500	81.53992	11.92000	81.12170			442,421,106,003,000.00	712,140,118,600	1,414,396,824,20
Total R2040 SPOT									12,421,106,003,000.00	712,140,118,600	414,396,824,20
Total For R2040									12,421,106,003,000.00	712,140,118,600	414,396,824,20
R2044 On 31/01/2044 Spot Bond			11.81500	78.57511	11.88000	78.15083			357,495,388,206,000.00	1,723,021,192,400	1,782,110,900,00
Total R2044 SPOT									17,495,388,206,000.00	723,021,192,400	782,110,900,00
Total For R2044									17,495,388,206,000.00	723,021,192,400	782,110,900,00
R2048 On 28/02/2048 Spot Bond			11.73500	77.52307	11.80000	77.08844			449,343,685,703,000.00	3,446,897,629,800	1,139,409,841,60
Total R2048 SPOT									19,343,685,703,000.00	446,897,629,800	139,409,841,60
Total For R2048									19,343,685,703,000.00	446,897,629,800	139,409,841,60
R209 On 31/03/2036 Spot Bond			11.66000	64.34701	11.72500	64.01099			563,793,880,346,000.00	648,695,873,100	783,411,839,50
Total R209 SPOT									13,793,880,346,000.00	648,695,873,100	783,411,839,50
Total For R209									13,793,880,346,000.00	648,695,873,100	783,411,839,50
R210 On 31/03/2028 Spot Bond			3.42000	223.83583	3.60000	221.80774			807,546,785,220,000.00	236,124,791,000	396,412,088,50
Total R210 SPOT									17,546,785,220,000.00	236,124,791,000	396,412,088,50
Total For R210									17,546,785,220,000.00	236,124,791,000	396,412,088,50
R213 On 28/02/2031 Spot Bond			11.13500	79.17374	11.21000	78.81014			729,888,559,012,000.00	963,618,191,200	1,395,709,932,60
Total R213 SPOT									19,888,559,012,000.00	963,618,191,200	395,709,932,60
Total For R213									19,888,559,012,000.00	963,618,191,200	395,709,932,60
R214 On 28/02/2041 Spot Bond			11.73000	62.08334	11.79000	61.75922			299,083,812,159,000.00	792,760,768,300	500,843,017,80
Total R214 SPOT									19,083,812,159,000.00	792,760,768,300	500,843,017,80
Total For R214									19,083,812,159,000.00	792,760,768,300	500,843,017,80
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.32640			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.18231			0.00	0	100,000,00
Total RDFB14 SPOT									0.00	0	100,000,00
Total For RDFB14									0.00	0	100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.44769			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.09549				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.24672				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.87254				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.83649				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.86083				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.48541				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.12544				0.00	0	1,000,000,00
Total RDFB27 SPOT										0.00	0	1,000,000,00
Total For RDFB27										0.00	0	1,000,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.79721				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.81246				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.84972				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.88463				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	102.29925				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.28181				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.70103				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.01591				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.53856				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.04534				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.68459				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.61026				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.59279				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.80490				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.27616				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.24331				0.00	0	
Total RES49 SPOT										0.00	0	

Contract 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 RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.68514				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.47339				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.87991				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.46214				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.83228				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.81338				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.87763				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.84450				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.93131				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.88966				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.06238				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.99996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB10€ SPOT										0.00	0	
Total For RMB10€										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.77116				0.00	0	37,000,000.00
Total RN2027 SPOT										0.00	0	37,000,000.00
Total For RN2027										0.00	0	37,000,000.00
RW23 On 10/12/2023 Spot Bond			9.09100	104.23159	9.09100	104.20628				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.02500	96.55062	12.02500	96.51982				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.51000	94.18984	12.51000	94.15862				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.42137				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.52500	95.92863	11.52500	95.89926				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.24499				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.36455				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.50000	106.33535	9.50000	106.30854				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	104.41480				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.94000	103.48903	8.94000	103.46444				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.56500	99.58709	9.56500	99.56180				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.93000	103.33140	9.93000	103.30404				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.05500	103.02618	9.05500	103.00098				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.09300	102.38960	9.09300	102.36486				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.04000	96.04342	11.04000	96.01538				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.35500	99.81721	8.35500	99.79441				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.39000	102.99781	9.39000	102.97213				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.08500	102.61218	10.08500	102.58475				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.14500	103.24334	7.14500	103.22354				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.04549				0.00	0	3,200,000.00
Total SBS47 SPOT										0.00	0	3,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS47										0.00	0	3,200,000,00
SBS51 On 31/01/2024 Spot Bond			8.76500	8.76500	8.76500	103.66169				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.10150				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.97798				0.00	0	510,000,00
Total SBS53 SPOT										0.00	0	510,000,00
Total For SBS53										0.00	0	510,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.98995				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.89030				0.00	0	30,000,00
Total SBS58 SPOT										0.00	0	30,000,00
Total For SBS58										0.00	0	30,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.49857				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.42050				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.45764				0.00	0	1,000,000,00
Total SBS63 SPOT										0.00	0	1,000,000,00
Total For SBS63										0.00	0	1,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.77647				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.00893				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.98688				0.00	0	200,000,00
Total SBS67 SPOT										0.00	0	200,000,00
Total For SBS67										0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.59224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.23030				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.12086				0.00	0	160,000,00
Total SBS70 SPOT										0.00	0	160,000,00
Total For SBS70										0.00	0	160,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.86380				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.41945				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.24480				0.00	0	110,000,00
Total SBS74 SPOT										0.00	0	110,000,00
Total For SBS74										0.00	0	110,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.43698				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.10867				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.31771				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.55000	329.58516	4.55000	329.52392				0.00	0	320,000,00
Total SBSI11 SPOT										0.00	0	320,000,00
Total For SBSI11										0.00	0	320,000,00
SBSI14 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	222.63479				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.23032				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.95295				0.00	0	1,000,000,00
Total SBSS02 SPOT										0.00	0	1,000,000,00
Total For SBSS02										0.00	0	1,000,000,00
SBT10: On 31/03/2024 Spot Bond					0.00000	103.94807				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.45012				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	101.42206				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	100.77209				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	100.66729				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20: On 13/02/2023 Spot Bond					0.00000	100.28025				0.00	0	600,000,00
Total SBT201 SPOT										0.00	0	600,000,00
Total For SBT201										0.00	0	600,000,00
SBT20: On 03/12/2023 Spot Bond					0.00000	102.24153				0.00	0	20,000,00
Total SBT202 SPOT										0.00	0	20,000,00
Total For SBT202										0.00	0	20,000,00
SBT20: On 03/12/2023 Spot Bond			9.05500	105.70734	9.05500	105.68176				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	100.33969				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	100.96039				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	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 For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.73201				0.00	500,000,000	450,000,00
Total SBT207 SPOT										0.00	500,000,000	450,000,00
Total For SBT207										0.00	500,000,000	450,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.81690				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.83045				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.03381				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.94959				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.01500	94.92998	10.01500	94.90478				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.66796				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.01266				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.65970				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.63782				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.70328				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.74718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.74718				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.72528				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.68154				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.74698				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.79089				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.77993				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.76897				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.83438				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.89500	101.93521	8.89500	101.91129				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	101.33217				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.00620				0.00	0	30,000,00
Total SNT06 SPOT										0.00	0	30,000,00
Total For SNT06										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
SOL01 On 17/10/2025 Spot Bond					0.00000	100.36168				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.36846				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.62106				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.35900				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.38289				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.36297				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.39073				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.56502				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.58960				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.31581				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.91908				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.84094				0.00	0	
Total SPG010 SPOT										0.00	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 SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.46577				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.45231				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.40629				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.90331				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	159.51771				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.04000	108.81850	9.04000	108.79221				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.70000	81.18297	10.70000	81.15960				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.84812				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.47074				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.60000	101.63805	8.60000	101.61455				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.46000	114.55560	5.46000	114.53162				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.84080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.06889				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.01356				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.68000	4.68000	4.68000	329.08315				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 03/11/2022 Spot Bond					0.00000	100.00000				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			4.40500	4.40500	4.40500	161.56237				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	113.17592				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	112.87702				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	209.23324				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	101.34913				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	101.32933				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	100.97764				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.95900				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.26576				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.94338				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.89921				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.47818				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.37434				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.09228				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.91289				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	225.06084				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.97377				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.49657				0.00	0	
Total SSN093 SPOT										0.00	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 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	101.16684				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.51000	85.12809	11.51000	85.10220				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.00693				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.76000	209.47974	4.76000	209.43945				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.85500	221.62628	5.85500	221.57737				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.64967				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.65546				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.92137				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.09884				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	96.75774				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.69575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.53364				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.43333				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.29120				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.98345				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.12498				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.51829				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.15544				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.68229	110.75579	4.68229	110.73473				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.95900	42.58963	4.95900	107.81951				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.16967				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	

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 28/09/2027 Spot Bond					0.00000	101.10298				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.67056				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.34346				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.38544				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.55500	99.47014	9.55500	99.44465				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.46037				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.45034				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.37315				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.48666				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.41056				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.39065				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.41056				0.00	0	
Total T17A23 SPOT										0.00	0	

Contract 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 T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.68500	100.09274	7.68500	100.07222				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.19500	100.20653	8.19500	100.18466				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.73009				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.75135				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.81515				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.98503				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.83739				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.24622				0.00	0	5,000,000.00
Total TFS156 SPOT										0.00	0	5,000,000.00
Total For TFS156										0.00	0	5,000,000.00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.66004				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.04616				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.52827				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.43274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.28743				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.26707				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.64193				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.34854				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.02756				0.00	0	230,000,0€
Total TFS169 SPOT										0.00	0	230,000,0€
Total For TFS169										0.00	0	230,000,0€
TFS17C On 30/11/2026 Spot Bond					0.00000	100.94398				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.35654				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.46467				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.45035				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.22500	10.22500	10.22500	104.38365				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.43545				0.00	1,980,000,000	990,000,000
Total TH15A5 SPOT										0.00	1,980,000,000	990,000,000
Total For TH15A5										0.00	1,980,000,000	990,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.40286				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.49454				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.48841				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.47293				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.58818				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.57501				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.54037				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.20430				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.08030				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.96455				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.41082				0.00	400,000,000	200,000,000
Total TH16A2 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A2										0.00	400,000,000	200,000,000
TH16A: On 21/08/2024 Spot Bond			8.96500	100.93565	8.96500	100.91160				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.42078				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.41480				0.00	0	79,000,000
Total TH16A8 SPOT										0.00	0	79,000,000
Total For TH16A8										0.00	0	79,000,000
TH16A: On 21/08/2024 Spot Bond			6.23500	100.36775	6.23500	100.35101				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.45865				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.69413				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.53436				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.52042				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.61604				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.59015				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.94857				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.11772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.01823				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.50016				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.47030				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.46034				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.57182				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.52604				0.00	0	100,000,00
Total TH17C2 SPOT										0.00	0	100,000,00
Total For TH17C2										0.00	0	100,000,00
TH17C: On 21/02/2026 Spot Bond					0.00000	101.52007				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.93787				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.86429				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.81855				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.27129				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O On 21/05/2023 Spot Bond					0.00000	101.30122				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.76996				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.83510				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.92815				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.69474				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.88000	102.73257	8.88000	102.70792				0.00	0	100,000,00
Total TL25 SPOT										0.00	0	100,000,00
Total For TL25										0.00	0	100,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	103.07953				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.46144				0.00	0	200,000,00
Total TL27 SPOT										0.00	0	200,000,00
Total For TL27										0.00	0	200,000,00
TL28 On 24/04/2025 Spot Bond			9.53500	99.72474	9.53500	99.69923				0.00	0	100,000,00
Total TL28 SPOT										0.00	0	100,000,00
Total For TL28										0.00	0	100,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.55823				0.00	0	300,000,00
Total TL29 SPOT										0.00	0	300,000,00
Total For TL29										0.00	0	300,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.63888				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.72826				0.00	0	
Total TL31 SPOT										0.00	0	

Contract 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 TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.28993				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.23000	101.41789	9.23000	101.39302				0.00	0	604,000,00
Total TN23 SPOT										0.00	0	604,000,00
Total For TN23										0.00	0	604,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	50.22261	100.00000	50.11206				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.91500	100.96925	9.91500	100.94270				0.00	0	1,660,000,00
Total TN25 SPOT										0.00	0	1,660,000,00
Total For TN25										0.00	0	1,660,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	20.67115	100.00000	20.62564				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.36500	90.51836	11.36500	94.92650			418,232,000,000.00	36,800,000,000	21,252,147,50	
Total TN27 SPOT									18,232,000,000,000.00	36,800,000,000	21,252,147,50	
Total For TN27									18,232,000,000,000.00	36,800,000,000	21,252,147,50	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.25140	100.00000	14.57227				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.77500	95.86613	11.77500	95.83632				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.42500	91.19531	12.42500	91.16511			6,212,500,000,000.00	500,000,000	1,400,000,00	
Total TN30 SPOT									6,212,500,000,000.00	500,000,000	1,400,000,00	
Total For TN30									6,212,500,000,000.00	500,000,000	1,400,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.20908	8.00000	115.18425				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.93200	93.45173	12.93200	93.41992				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.97000	85.42948	12.97000	85.39999				0.00	0	1,120,000,00

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 TN40 SPOT										0.00	0	1,120,000,00
Total For TN40										0.00	0	1,120,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.75073	10.75000	100.72176				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	101.94309				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.90221				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.21000	99.63606	6.21000	99.92248				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.02307				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.82165				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.83463				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.85253				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.08500	99.16345	8.08500	101.34499				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	101.60800				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			8.31000	104.27759	8.31000	104.25391				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.61309				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.94565				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.87934				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.46879				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.60000	101.37692	8.60000	101.35346				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.46879				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.09500	99.88320	9.09500	99.85880				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.07610				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.95531				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.91933				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.88355				0.00	0	
Total TRA5B2 SPOT										0.00	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 TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.11585				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.11585				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.30313				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.18794				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.70400				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.45772				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03234				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.52364				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.34442				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.01792				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.06431				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.92803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.15148				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.11499				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.59631				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.11382				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.38500	101.51236	11.38500	101.48132				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.58324				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.66650				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	101.61604				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.75810				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.79089				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.84335				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.07498			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.11868			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.58017			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.69766			0.00	0	700,000,00
Total VKE14 SPOT									0.00	0	700,000,00
Total For VKE14									0.00	0	700,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	101.55973			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.16449			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.54160			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.25195			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.28795			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.09100			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.13e+017	120,169,934,641,800	458,031,168,400
Total for SPOT :									2.13e+017	169,934,641,800	458,031,168,400

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 Futures									2.13e+017	169,934,647,444	458,032,939,36
Total Options									0.00	0	173,45
Grand Total:									2.13e+017	169,934,647,444	458,033,112,85