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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2022

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 05/05/2022 Bond Future			12.09806	73.13379	11.82415	74.47872			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.34207	74.15166	12.05813	75.50585			0.00	0	26
ES33 On 03/11/2022 Bond Future			12.57966	71.46112	12.28613	72.82256			0.00	0	
ES33 On 02/02/2023 Bond Future			12.82064	72.60293	12.51270	73.99191			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			12.51216	71.11748	12.23748	72.65080			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.73648	72.10896	12.45148	73.65425			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.95623	68.91140	12.66100	70.46691			0.00	0	
ES42 On 02/02/2023 Bond Future			13.17066	70.01498	12.86145	71.60126			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			159.97026	159.97026	160.01072	160.01072			0.00	0	5,57
I2025 On 04/08/2022 Bond Future			160.57663	160.57663	160.59731	160.59731			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.93958	162.93958	162.93301	162.93301			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			163.87619	163.87619	163.88197	163.88197			0.00	0	
Total I2025 Future												0.00	0	6,70
Total For I2025												0.00	0	6,70
I2029	On	05/05/2022	Bond Future			118.15390	118.15390	118.44015	118.44015			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.79855	119.79855	120.07372	120.07372			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.32985	120.32985	120.58863	120.58863			0.00	0	
I2029	On	02/02/2023	Bond Future			122.24783	122.24783	122.51981	122.51981			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	05/05/2022	Bond Future			113.68962	113.68962	113.66598	113.66598			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			115.27204	115.27204	115.23351	115.23351			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.65493	115.65493	115.59642	115.59642			0.00	0	
I2033	On	02/02/2023	Bond Future			117.49823	117.49823	117.44737	117.44737			0.00	0	
Total I2033 Future												0.00	0	7,73
Total For I2033												0.00	0	7,73
I2038	On	05/05/2022	Bond Future			129.54786	129.54786	130.52032	130.52032			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.52829	129.52829	130.49781	130.49781			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.43469	131.43469	132.39619	132.39619			0.00	0	
I2038	On	02/02/2023	Bond Future			131.66234	131.66234	132.64916	132.64916			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			118.93973	118.93973	118.30876	118.30876			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.59557	120.59557	119.94077	119.94077			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.43555	120.43555	119.75065	119.75065			0.00	0	
I2046	On	02/02/2023	Bond Future			122.35597	122.35597	121.66932	121.66932			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			122.61611	122.61611	122.59025	122.59025			6,130,805.50	50	8,61
I2050	On	04/08/2022	Bond Future			122.29778	122.29778	122.25622	122.25622			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			124.09768	124.09768	124.03449	124.03449			0.00	0	
I2050	On	02/02/2023	Bond Future			124.00015	124.00015	123.94544	123.94544			0.00	0	
Total I2050 Future												6,130,805.50	50	9,86
Total For I2050												6,130,805.50	50	9,86
R186	On	05/05/2022	Bond Future			8.95774	109.74525	8.65328	110.92488		5.24	282,264,783.00	2,572	72,80
R186	On	04/08/2022	Bond Future			9.21103	105.95798	8.88768	107.13991		5.40	0.00	0	
R186	On	03/11/2022	Bond Future			9.45413	107.49448	9.11153	108.67508		5.21	0.00	0	
R186	On	02/02/2023	Bond Future			9.69874	103.89468	9.32584	105.10240		5.25	0.00	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 R186 Future												282,264,783.00	2,572	72,80
R186	On	05/05/2022	Bond Future	6.73	Call			0.19000	0.00019	0,020	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,844.88000	7.84488	9,024,340	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			5.51000	0.00551	0,860	4.97	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,535.53000	5.53553	6,710,510	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			16.91000	0.01691	3,280	5.03	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,811.65000	1.81165	2,738,420	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,676.28000	1.67628	2,572,700	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			105.39000	0.10539	30,330	5.20	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,176.35000	3.17635	4,280,920	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			262.02000	0.26202	93,270	5.30	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,288.26000	2.28826	3,299,140	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			422.15000	0.42215	169,290	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			330.71000	0.33071	662,840	5.94	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			434.22000	0.43422	175,420	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,784.08000	1.78408	2,704,910	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			446.51000	0.44651	181,710	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,756.75000	1.75675	2,671,580	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			484.80000	0.48480	201,590	5.40	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			4,719.69000	4.71969	5,885,690	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			968.19000	0.96819	485,050	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,020.01000	1.02001	1,716,500	5.59	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			1,674.88000	1.67488	976,860	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			563.54000	0.56354	1,045,150	5.79	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,361.19000	2.36119	1,513,690	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			477.87000	0.47787	258,400	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,313.58000	3.31358	4,276,040	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,792.42000	3.79242	2,918,160	6.39	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			570.64000	0.57064	878,310	6.39	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			20.03000	0.02003	6,800	4.87	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,423.75000	7.42375	8,592,450	4.87	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			338.12000	0.33812	172,980	5.27	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,823.08000	3.82308	4,839,870	5.27	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			487.27000	0.48727	264,320	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,284.94000	3.28494	4,243,920	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			496.58000	0.49658	270,180	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,256.22000	3.25622	4,211,750	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,032.11000	3.03211	3,860,420	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,037.78000	1.03778	682,210	5.23	0.00	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
R186	On	03/11/2022	Bond Future	8.55	Put			3,009.50000	3.00950	3,834,530	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,011.72000	1.01172	662,750	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,054.52000	3.05452	3,886,150	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,024.86000	1.02486	672,570	5.23	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			847.44000	0.84744	560,340	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,161.07000	4.16107	5,081,690	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			857.86000	0.85786	568,110	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,137.56000	4.13756	5,055,530	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			837.44000	0.83744	552,920	5.17	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,185.01000	4.18501	5,108,210	5.17	0.00	0	
Total R186 Option												0.00	0	24,72
Total For R186												282,264,783.00	2,572	97,52
R197	On	05/05/2022	Bond Future			329.41289	329.41289	329.25810	329.25810			1,647,064.45	5	72
R197	On	04/08/2022	Bond Future			325.58179	325.58179	325.38376	325.38376			0.00	0	
R197	On	03/11/2022	Bond Future			330.37433	330.37433	330.11757	330.11757			0.00	0	
R197	On	02/02/2023	Bond Future			327.01741	327.01741	326.78304	326.78304			0.00	0	
Total R197 Future												1,647,064.45	5	72
Total For R197												1,647,064.45	5	72
R202	On	05/05/2022	Bond Future			250.35804	250.35804	250.54280	250.54280			0.00	0	6,32
R202	On	04/08/2022	Bond Future			249.37255	249.37255	249.52821	249.52821			0.00	0	
R202	On	03/11/2022	Bond Future			253.04237	253.04237	253.15757	253.15757			0.00	0	
R202	On	02/02/2023	Bond Future			252.49458	252.49458	252.63139	252.63139			0.00	0	
Total R202 Future												0.00	0	6,42
Total For R202												0.00	0	6,42
R2023	On	05/05/2022	Bond Future			5.74862	103.03884	5.64928	103.11735		0.91	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.90863	104.42170	5.78606	104.48870		0.65	2,506,120.80	24	2,32
R2023	On	03/11/2022	Bond Future			5.79219	102.06104	5.63108	102.11064		0.35	0.00	0	
Total R2023 Future												2,506,120.80	24	17,12
R2023	On	05/05/2022	Bond Future	6.29	Call			531.65000	0.53165	463,490	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			26.99000	0.02699	37,340	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			538.70000	0.53870	470,270	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			26.19000	0.02619	36,270	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			545.76000	0.54576	477,070	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			25.41000	0.02541	35,230	1.06	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			269.32000	0.26932	228,940	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			125.16000	0.12516	151,780	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			262.10000	0.26210	222,310	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			128.85000	0.12885	156,060	0.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			265.70000	0.26570	225,610	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			126.99000	0.12699	153,900	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			61.97000	0.06197	77,190	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			257.50000	0.25750	222,960	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			61.09000	0.06109	76,150	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			252.86000	0.25286	218,610	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			62.58000	0.06258	77,930	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			255.31000	0.25531	220,930	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,506,120.80	24	17,16
R2030	On	05/05/2022	Bond Future			10.39589	89.64857	10.07437	91.20793		8.66	379,123,802.53	4,229	73,23
R2030	On	04/08/2022	Bond Future			10.63272	86.86838	10.29726	88.43747		8.70	0.00	0	25,26
R2030	On	03/11/2022	Bond Future			10.84779	88.12884	10.49928	89.70536		8.38	0.00	0	
R2030	On	02/02/2023	Bond Future			11.06524	85.51073	10.69713	87.11899		8.44	0.00	0	
Total R2030 Future												379,123,802.53	4,229	98,45
R2030	On	05/05/2022	Bond Future	7.73	Call			0.03000	0.00003	0,000	8.14	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,510.07000	12.51007	14,069,400	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.43000	0.00043	0,040	8.02	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			10,169.14000	10.16914	11,728,110	8.02	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			2.80000	0.00280	0,360	7.93	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			6,507.29000	6.50729	8,050,470	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			29.87000	0.02987	6,160	8.19	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			6,089.27000	6.08927	7,624,920	8.19	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			96.24000	0.09624	25,630	8.40	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			4,781.55000	4.78155	6,270,300	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,848.61000	3.84861	5,269,050	8.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			441.08000	0.44108	167,960	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			2,807.24000	2.80724	4,093,480	8.74	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			506.25000	0.50625	199,510	8.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			2,619.25000	2.61925	3,871,870	8.77	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			19.96000	0.01996	3,780	8.14	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			1,660.56000	1.66056	2,671,980	9.07	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,667.84000	1.66784	904,520	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,102.97000	1.10297	1,899,010	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,696.97000	1.69697	924,760	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,083.47000	1.08347	1,870,620	9.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			203.17000	0.20317	64,250	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			8,336.29000	8.33629	9,893,210	7.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,726.36000	1.72636	945,280	9.40	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
R2030 On 05/05/2022 Bond Future	10.21	Put			1,064.26000	1.06426	1,842,540	9.40		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			4,771.83000	4.77183	3,434,860	10.36		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			192.45000	0.19245	414,840	10.36		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,047.84000	1.04784	499,900	9.07		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			660.49000	0.66049	356,250	8.57		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,337.95000	4.33795	5,602,800	8.57		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			672.63000	0.67263	363,870	8.58		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			4,300.27000	4.30027	5,560,600	8.58		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			34.57000	0.03457	12,480	8.18		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			10,164.28000	10.16428	11,711,280	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			684.93000	0.68493	371,600	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			4,262.78000	4.26278	5,518,540	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,038.60000	4.03860	2,982,470	9.93		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,018.16000	1.01816	1,531,120	9.93		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			232.72000	0.23272	106,450	8.25		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,393.93000	6.39393	7,836,750	8.25		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,569.50000	3.56950	4,602,640	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,642.38000	1.64238	1,094,480	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,541.05000	3.54105	4,569,670	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,661.39000	1.66139	1,108,930	8.44		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,513.05000	3.51305	4,537,110	8.44		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,623.79000	1.62379	1,080,410	8.43		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,008.72000	1.00872	649,530	8.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,751.25000	5.75125	7,000,320	8.09		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,197.12000	1.19712	787,570	8.18		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,280.69000	5.28069	6,479,400	8.18		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			306.31000	0.30631	172,520	7.80		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,181.30000	9.18130	10,655,770	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,485.27000	1.48527	1,004,020	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,684.07000	4.68407	5,811,080	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,501.50000	1.50150	1,016,380	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,654.04000	4.65404	5,777,180	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			534.74000	0.53474	318,700	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,485.18000	7.48518	8,877,400	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,517.84000	1.51784	1,028,850	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,624.14000	4.62414	5,743,410	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,405.72000	1.40572	943,660	8.26		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,836.30000	4.83630	5,982,500	8.26		0.00	0	10
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2030									379,123,802.53	4,229	127,91
R2032 On 05/05/2022 Bond Future			10.78756	85.68130	10.46687	87.42519		9.98	6,597,460.10	77	140,70
R2032 On 04/08/2022 Bond Future			11.00105	86.85326	10.66819	88.60986		9.59	173,706,520.00	2,000	2,14
R2032 On 03/11/2022 Bond Future			11.20557	83.96135	10.86087	85.72843		9.68	0.00	0	
R2032 On 02/02/2023 Bond Future			11.40702	85.28409	11.04539	87.08585		9.32	0.00	0	
Total R2032 Future									180,303,980.10	2,077	142,84
R2032 On 05/05/2022 Bond Future	9.58	Call			102.57000	0.10257	25,710	9.44	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			5,181.65000	5.18165	6,848,680	9.44	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			778.52000	0.77852	327,760	10.17	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			2,379.41000	2.37941	3,672,540	10.17	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,015.18000	1.01518	459,460	10.31	0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			566.45000	0.56645	1,091,710	11.45	0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			3,499.99000	3.49999	2,250,420	11.50	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			521.48000	0.52148	1,015,800	11.50	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			3,541.41000	3.54141	2,284,190	11.51	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			510.33000	0.51033	997,000	11.51	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,997.57000	1.99757	3,185,740	10.31	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,583.08000	3.58308	2,318,320	11.52	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			499.48000	0.49948	978,610	11.52	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,181.35000	4.18135	2,818,710	11.67	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			367.02000	0.36702	748,270	11.67	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			3,334.23000	3.33423	2,115,600	11.45	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			54.31000	0.05431	19,050	8.52	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,819.98000	9.81998	11,541,320	8.52	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			444.41000	0.44441	215,850	9.06	0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			5,724.63000	5.72463	7,252,670	9.06	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,149.15000	1.14915	658,750	9.55	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,703.96000	3.70396	4,970,160	9.55	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,168.37000	1.16837	671,710	9.56	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,667.56000	3.66756	4,927,500	9.56	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,187.78000	1.18778	684,850	9.56	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,631.40000	3.63140	4,885,070	9.56	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,591.51000	5.59151	4,272,380	11.31	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			793.74000	0.79374	1,231,210	11.31	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			6,782.05000	6.78205	5,355,560	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			565.03000	0.56503	895,140	11.70	0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			8,875.25000	8.87525	10,506,180	8.86	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			310.43000	0.31043	160,680	8.91	0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			8,613.33000	8.61333	10,230,660	8.91	0.00	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
R2032	On	03/11/2022	Bond Future	9.92	Call		0.00000	0.00000	529,670	9.43	397,252.50	750	750
R2032	On	03/11/2022	Bond Future	9.92	Put		0.00000	0.00000	7,381,270	9.43	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.11	Put		5,196.67000	5.19667	6,522,290	9.58	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call		1,254.42000	1.25442	788,950	9.62	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.16	Put		5,004.47000	5.00447	6,306,080	9.62	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		1,901.68000	1.90168	1,268,320	9.86	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.49	Put		3,859.23000	3.85923	4,992,950	9.86	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.31	Call		277.68000	0.27768	141,530	8.86	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.56	Put		3,647.92000	3.64792	4,744,260	9.93	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		2,310.31000	2.31031	1,585,990	10.04	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.66	Put		3,363.19000	3.36319	4,405,950	10.04	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.67	Call		0.00000	0.00000	1,606,170	10.05	1,204,627.50	750	750
R2032	On	03/11/2022	Bond Future	10.67	Put		0.00000	0.00000	4,373,310	10.05	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.11	Call		1,170.78000	1.17078	729,320	9.58	0.00	0	0
R2032	On	03/11/2022	Bond Future	12.30	Call		0.00000	0.00000	6,495,820	12.06	0.00	0	0
R2032	On	03/11/2022	Bond Future	12.30	Put		0.00000	0.00000	1,201,570	12.06	901,177.50	750	750
R2032	On	03/11/2022	Bond Future	10.56	Call		2,064.40000	2.06440	1,393,660	9.93	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.39	Call		1,713.11000	1.71311	1,157,920	9.25	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.39	Put		5,113.92000	5.11392	6,360,490	9.25	0.00	0	0
R2032	On	02/02/2023	Bond Future	9.31	Call		375.80000	0.37580	211,130	8.58	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		9,786.42000	9.78642	11,423,510	8.58	0.00	0	0
R2032	On	02/02/2023	Bond Future	9.92	Call		0.00000	0.00000	603,080	8.93	452,310.00	750	750
R2032	On	02/02/2023	Bond Future	9.92	Put		0.00000	0.00000	8,356,850	8.93	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.67	Call		0.00000	0.00000	1,602,130	9.42	1,201,597.50	750	750
R2032	On	02/02/2023	Bond Future	10.67	Put		0.00000	0.00000	5,329,950	9.42	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.16	Call		1,312.15000	1.31215	857,530	9.10	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.16	Put		5,949.38000	5.94938	7,296,520	9.10	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		1,694.18000	1.69418	1,143,500	9.24	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.38	Put		5,148.27000	5.14827	6,399,350	9.24	0.00	0	0
R2032	On	02/02/2023	Bond Future	12.75	Call		0.00000	0.00000	7,518,320	11.37	0.00	0	0
R2032	On	02/02/2023	Bond Future	12.75	Put		0.00000	0.00000	1,260,860	11.37	945,645.00	750	750
R2032	On	02/02/2023	Bond Future	10.40	Call		1,731.85000	1.73185	1,172,190	9.26	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.40	Put		5,079.42000	5.07942	6,321,520	9.26	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.50	Call		1,927.31000	1.92731	1,322,310	9.32	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.50	Put		4,744.80000	4.74480	5,941,560	9.32	0.00	0	48
Total R2032 Option											5,102,610.00	4,500	14,488
Total For R2032											185,406,590.10	6,577	157,338
R2035	On	05/05/2022	Bond Future			11.14670	86.38403	10.87245	88.04746	11.30	376,202,450.65	4,355	73,938
R2035	On	04/08/2022	Bond Future			11.35686	87.52429	11.07270	89.19949	10.86	131,286,435.00	1,500	49,938

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future			11.54762	84.32944	11.25444	86.01393		11.03		0.00	0	
R2035 On 02/02/2023 Bond Future			11.73562	85.69640	11.42894	87.41396		10.58		0.00	0	
Total R2035 Future										507,488,885.65	5,855	123,93
R2035 On 05/05/2022 Bond Future	10.72	Call			1,214.80000	1.21480	634,790	11.58		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			2,159.79000	2.15979	3,243,210	11.58		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			1,504.55000	1.50455	826,950	11.74		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,828.01000	1.82801	2,813,840	11.74		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,872.88000	4.87288	3,535,450	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			31.21000	0.03121	70,640	14.25		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			388.44000	0.38844	714,440	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			4,921.39000	4.92139	3,578,420	13.19		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			380.02000	0.38002	700,480	13.19		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			4,969.93000	4.96993	3,621,460	13.21		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			371.69000	0.37169	686,650	13.21		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			9,986.24000	9.98624	8,362,240	14.25		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,204.32000	1.20432	752,310	10.89		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			4,539.67000	4.53967	5,762,860	10.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,650.37000	1.65037	1,079,000	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,735.27000	3.73527	4,839,100	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			97.45000	0.09745	42,400	9.56		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			10,080.66000	10.08066	11,700,810	9.56		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			265.87000	0.26587	133,600	10.03		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			8,115.26000	8.11526	9,658,190	10.03		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			7,074.51000	7.07451	5,754,810	13.34		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			806.04000	0.80604	1,161,540	13.34		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,439.14000	1.43914	922,390	11.00		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,083.62000	4.08362	5,242,070	11.00		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,626.05000	1.62605	1,060,810	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			3,772.88000	3.77288	4,882,840	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,674.89000	1.67489	1,097,390	11.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,697.93000	3.69793	4,795,630	11.10		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,832.18000	2.83218	2,010,980	11.68		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,490.53000	2.49053	3,344,530	11.68		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			0.00000	0.00000	8,159,020	10.61		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,467.49000	1.46749	998,640	10.88		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			5,595.29000	5.59529	6,810,930	10.88		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			0.00000	0.00000	4,787,670	11.30		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,838.24000	2.83824	2,090,890	11.40		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,568.07000	3.56807	4,505,210	11.40		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
R2035 On 03/11/2022 Bond Future	9.82	Call			398.99000	0.39899	232,220	10.04		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			9,385.33000	9.38533	10,903,050	10.04		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			0.00000	0.00000	639,540	10.61	639,540.00		1,000	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			3,509.70000	3.50970	4,436,730	11.42		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			0.00000	0.00000	7,411,030	13.66		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			0.00000	0.00000	1,340,130	13.66	1,340,130.00		1,000	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,439.18000	2.43918	1,763,140	11.23		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			4,000.89000	4.00089	5,009,340	11.23		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			0.00000	0.00000	1,899,400	11.30	1,899,400.00		1,000	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			2,867.93000	2.86793	2,115,530	11.41		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,538.78000	3.53878	4,470,870	11.41		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,897.78000	2.89778	2,140,320	11.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			0.00000	0.00000	728,680	10.03	728,680.00		1,000	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			0.00000	0.00000	9,229,690	10.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,709.40000	1.70940	1,213,350	10.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			6,247.82000	6.24782	7,469,330	10.33		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Call			2,154.60000	2.15460	1,567,640	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			5,419.57000	5.41957	6,550,170	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,177.20000	2.17720	1,585,840	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			5,382.18000	5.38218	6,508,380	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			515.92000	0.51592	323,650	9.73		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			10,486.01000	10.48601	12,011,300	9.73		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,607.38000	2.60738	1,936,270	10.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,742.49000	4.74249	5,788,940	10.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			0.00000	0.00000	8,924,750	12.88		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			0.00000	0.00000	1,290,180	12.88	1,290,180.00		1,000	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,132.14000	2.13214	1,549,560	10.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			5,457.16000	5.45716	6,592,140	10.48		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			0.00000	0.00000	1,915,740	10.61	1,915,740.00		1,000	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			0.00000	0.00000	5,827,360	10.61		0.00	0	
Total R2035 Option									7,813,670.00		6,000	10,95
Total For R2035									515,302,555.65		11,855	134,92
R2037 On 05/05/2022 Bond Future			11.32310	82.28752	11.04373	83.99288		12.04	7,323,589.28		89	85,07
R2037 On 04/08/2022 Bond Future			11.52616	79.15631	11.23688	80.87433		12.17	0.00		0	52,42
R2037 On 03/11/2022 Bond Future			11.70847	80.30538	11.41028	82.03427		11.79	0.00		0	
R2037 On 02/02/2023 Bond Future			11.89110	77.31434	11.57962	79.07693		11.92	0.00		0	
Total R2037 Future									7,323,589.28		89	137,45
R2037 On 05/05/2022 Bond Future	11.82	Call			4,988.40000	4.98840	3,609,350	13.97		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			378.54000	0.37854	704,850	13.97		0.00	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
R2037	On	05/05/2022	Bond Future	11.83	Call		5.03699000	5.03699	3,652,380	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		370.310000	0.37031	691,060	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,085.670000	5.08567	3,695,580	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		362.230000	0.36223	677,500	14.00	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,655.430000	1.65543	1,071,410	12.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		3,789.670000	3.78967	4,923,670	12.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,680.250000	1.68025	1,089,910	12.34	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,751.800000	3.75180	4,879,480	12.34	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,568.120000	2.56812	1,778,360	12.80	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		2,730.580000	2.73058	3,658,840	12.80	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,288.840000	3.28884	2,368,470	13.18	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,194.920000	2.19492	2,992,570	13.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		341.960000	0.34196	175,140	11.26	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,657.750000	7.65775	9,208,950	11.26	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		5,384.640000	5.38464	4,184,660	14.15	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,246.440000	1.24644	1,764,480	14.15	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		1,705.080000	1.70508	1,108,420	12.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,714.010000	3.71401	4,835,370	12.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,503.960000	3.50396	4,447,630	12.11	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,908.630000	2.90863	2,133,800	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,562.430000	3.56243	4,516,490	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,938.900000	2.93890	2,158,870	12.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,533.090000	3.53309	4,481,950	12.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,969.310000	2.96931	2,184,090	12.11	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,310.530000	2.31053	1,686,600	11.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,446.990000	5.44699	6,585,650	11.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,264.090000	2.26409	1,649,100	11.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,522.560000	5.52256	6,670,160	11.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,287.240000	2.28724	1,667,790	11.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,484.670000	5.48467	6,627,810	11.95	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											7,323,589.28	89	139,74
R2040	On	05/05/2022	Bond Future			11.43431	84.10654	11.16508	85.86567	12.66	3,616,581.22	43	62,00
R2040	On	04/08/2022	Bond Future			11.63185	80.74990	11.35305	82.52214	12.83	161,499,800.00	2,000	42,50
R2040	On	03/11/2022	Bond Future			11.80894	81.92217	11.52155	83.70583	12.43	0.00	0	
R2040	On	02/02/2023	Bond Future			11.98625	78.70651	11.68614	80.52473	12.60	0.00	0	
Total R2040 Future											165,116,381.22	2,043	104,57
R2040	On	05/05/2022	Bond Future	9.82	Call		10.310000	0.01031	2,060	11.05	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		9,755.360000	9.75536	11,506,240	11.05	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 05/05/2022 Bond Future	10.57	Call			411.69000	0.41169	171,070	12.41		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,517.82000	4.51782	6,036,330	12.41		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,132.63000	5.13263	3,737,180	14.83		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			28.37000	0.02837	63,320	15.99		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			466.41000	0.46641	830,090	14.83		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			5,183.49000	5.18349	3,782,120	14.84		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			456.66000	0.45666	814,420	14.84		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,234.38000	5.23438	3,827,130	14.85		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			447.02000	0.44702	798,900	14.85		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			11,149.01000	11.14901	9,424,830	15.99		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,814.17000	1.81417	1,194,450	12.87		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,945.71000	3.94571	5,098,230	12.87		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,513.18000	6.51318	5,193,110	15.00		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,079.16000	1.07916	1,531,330	15.00		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			78.69000	0.07869	33,970	11.29		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			11,958.14000	11.95814	13,685,660	11.29		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,048.42000	1.04842	637,820	12.45		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			5,447.93000	5.44793	6,809,570	12.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,841.16000	1.84116	1,214,820	12.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,905.42000	3.90542	5,051,320	12.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,868.38000	1.86838	1,235,400	12.89		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,865.45000	3.86545	5,004,710	12.89		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,910.84000	3.91084	4,893,490	12.88		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,169.50000	3.16950	2,363,200	12.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,878.86000	3.87886	4,856,220	12.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,105.22000	3.10522	2,309,520	12.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,942.79000	3.94279	4,930,750	12.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,137.41000	3.13741	2,336,400	12.88		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,340.80000	2.34080	1,716,610	12.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			6,022.00000	6.02200	7,216,030	12.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,365.44000	2.36544	1,736,590	12.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,980.52000	5.98052	7,169,890	12.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,316.58000	2.31658	1,697,040	12.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			6,063.99000	6.06399	7,262,670	12.47		0.00	0	
Total R2040 Option										0.00	0	4,90
Total For R2040										165,116,381.22	2,043	109,50
R2044 On 05/05/2022 Bond Future			11.47337	80.72875	11.20400	82.51107		13.38		364,732,492.50	4,518	54,50
R2044 On 04/08/2022 Bond Future			11.66202	77.45113	11.38301	79.24729		13.57		152,888,530.62	1,974	21,70
R2044 On 03/11/2022 Bond Future			11.83082	78.57559	11.54316	80.38404		13.15		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044 On 02/02/2023 Bond Future			11.99959	75.43237	11.69933	77.27560		13.34		0.00	0	
Total R2044 Future										517,621,023.12	6,492	76,24
R2044 On 05/05/2022 Bond Future	11.91	Call			5,045.28000	5.04528	3,651,750	15.69		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			512.14000	0.51214	900,930	15.69		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,095.91000	5.09591	3,696,220	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			501.69000	0.50169	884,320	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,146.55000	5.14655	3,740,760	15.72		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			491.34000	0.49134	867,870	15.72		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			1,962.19000	1.96219	1,304,650	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,856.69000	3.85669	4,995,310	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,906.20000	1.90620	1,262,130	13.67		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,937.44000	3.93744	5,089,530	13.67		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,933.99000	1.93399	1,283,200	13.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,896.81000	3.89681	5,042,180	13.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			4,051.91000	4.05191	5,057,190	13.63		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,157.22000	3.15722	2,348,660	13.64		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			4,018.85000	4.01885	5,018,740	13.64		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,092.53000	3.09253	2,294,760	13.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			4,084.95000	4.08495	5,095,630	13.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,124.93000	3.12493	2,321,760	13.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,448.62000	2.44862	1,800,950	13.25		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			6,022.62000	6.02262	7,218,180	13.25		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,473.98000	2.47398	1,821,560	13.26		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,980.47000	5.98047	7,171,280	13.26		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,423.40000	2.42340	1,780,490	13.24		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			6,065.00000	6.06500	7,265,320	13.24		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										517,621,023.12	6,492	76,24
R2048 On 05/05/2022 Bond Future			11.40729	79.69489	11.13269	81.56434		13.88		24,944,500.57	313	191,06
R2048 On 04/08/2022 Bond Future			11.58835	80.74626	11.30381	82.63082		13.37		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			11.75166	77.51530	11.45805	79.41351		13.65		0.00	0	
R2048 On 02/02/2023 Bond Future			11.91174	78.77273	11.60542	80.70702		13.12		0.00	0	
Total R2048 Future										24,944,500.57	313	197,06
R2048 On 05/05/2022 Bond Future	11.79	Call			4,916.77000	4.91677	3,486,060	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			567.43000	0.56743	1,006,170	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			4,968.05000	4.96805	3,530,470	16.11		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			555.80000	0.55580	987,670	16.11		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,019.46000	5.01946	3,575,090	16.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			544.38000	0.54438	969,460	16.12		0.00	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
R2048	On	04/08/2022	Bond Future	9.70	Call		85.00000	0.08500	36,120	11.75	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	9.70	Put		12,395.69000	12.39569	14,231,370	11.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		618.67000	0.61867	340,990	12.45	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	10.40	Put		7,175.73000	7.17573	8,782,610	12.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		1,873.76000	1.87376	1,219,050	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,119.20000	4.11920	5,349,050	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		1,902.17000	1.90217	1,240,320	13.36	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,076.60000	4.07660	5,299,310	13.36	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		1,930.82000	1.93082	1,261,800	13.37	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,034.34000	4.03434	5,249,880	13.37	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,177.33000	4.17733	5,243,810	13.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,153.74000	3.15374	2,316,260	14.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,142.84000	4.14284	5,203,570	14.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,187.01000	3.18701	2,343,780	14.02	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,108.61000	4.10861	5,163,590	14.02	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,120.63000	3.12063	2,288,900	13.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,492.88000	2.49288	1,817,630	12.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,162.21000	6.16221	7,421,250	12.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,519.19000	2.51919	1,838,870	12.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,118.50000	6.11850	7,372,470	12.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,545.34000	2.54534	1,859,990	12.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,074.75000	6.07475	7,323,690	12.98	0.00	0	
Total R2048 Option											0.00	0	4,80
Total For R2048											24,944,500.57	313	201,88
R209	On	05/05/2022	Bond Future			11.10985	66.66710	10.83604	68.11842	12.68	28,800,187.20	432	20,78
R209	On	04/08/2022	Bond Future			11.28949	67.57898	11.00705	69.04145	12.22	0.00	0	1,58
R209	On	03/11/2022	Bond Future			11.45990	65.41392	11.16927	66.88591	12.38	0.00	0	2,78
R209	On	02/02/2023	Bond Future			11.62598	66.44433	11.32340	67.94487	11.91	0.00	0	
Total R209 Future											28,800,187.20	432	25,05
R209	On	05/05/2022	Bond Future	9.50	Call		7.40000	0.00740	1,350	10.96	0.00	0	2,98
R209	On	05/05/2022	Bond Future	9.50	Put		7,773.55000	7.77355	9,218,820	10.96	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		35.11000	0.03511	8,680	11.38	0.00	0	8,58
R209	On	05/05/2022	Bond Future	9.75	Put		6,256.47000	6.25647	7,681,360	11.38	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		319.61000	0.31961	126,730	12.32	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,673.07000	1.67307	2,563,040	13.03	0.00	0	1,08
R209	On	05/05/2022	Bond Future	11.43	Call		3,558.24000	3.55824	2,473,970	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		465.64000	0.46564	832,690	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,599.17000	3.59917	2,509,130	14.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		456.25000	0.45625	817,530	14.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	10.25	Put		3,581.05000	3.58105	4,839,490	12.32	0.00	0	11,00
R209	On	05/05/2022	Bond Future	11.45	Call		3,640.29000	3.64029	2,544,580	14.50	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		447.10000	0.44710	802,710	14.50	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,000.19000	6.00019	4,678,380	15.30	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		126.79000	0.12679	256,300	15.30	0.00	0	12,00
R209	On	05/05/2022	Bond Future	10.75	Call		1,207.69000	1.20769	646,340	13.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,247.28000	1.24728	795,090	12.31	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,547.62000	3.54762	4,557,900	12.31	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,267.09000	1.26709	809,570	12.32	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,512.31000	3.51231	4,517,260	12.32	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,227.49000	1.22749	780,630	12.30	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,583.02000	3.58302	4,598,630	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		11,123.06000	11.12306	12,536,710	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,639.37000	9.63937	11,017,610	11.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		566.95000	0.56695	347,850	11.52	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		6,987.79000	6.98779	8,240,680	11.52	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,283.80000	1.28380	870,440	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,857.28000	4.85728	5,915,910	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		122.44000	0.12244	64,100	11.10	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,217.08000	3.21708	4,054,960	12.63	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		2,363.33000	2.36333	1,724,680	12.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,190.07000	3.19007	4,023,410	12.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,388.83000	2.38883	1,745,660	12.66	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,163.24000	3.16324	3,992,060	12.66	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		208.26000	0.20826	114,510	11.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,414.47000	2.41447	1,766,780	12.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,136.60000	3.13660	3,960,900	12.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,773.19000	3.77319	2,923,360	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		2,101.73000	2.10173	2,723,890	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,337.95000	2.33795	1,703,840	12.63	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,935.74000	1.93574	1,413,340	11.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,756.53000	4.75653	5,734,670	11.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,955.92000	1.95592	1,429,640	11.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,723.28000	4.72328	5,697,540	11.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,976.21000	1.97621	1,446,050	11.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,690.21000	4.69021	5,660,590	11.95	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											28,800,187.20	432	78,65
R210	On	05/05/2022	Bond Future			219.19762	219.19762	219.03610	219.03610		0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2022			222.24897	222.24897	222.05720	222.05720			0.00	0	26
R210	On	03/11/2022			222.58623	222.58623	222.35414	222.35414			0.00	0	
R210	On	02/02/2023			226.13479	226.13479	225.91582	225.91582			0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022			10.63501	80.87215	10.31934	82.42355		9.75	161,744.30	2	25,18
R213	On	04/08/2022			10.85706	81.94122	10.52900	83.50373		9.31	0.00	0	
R213	On	03/11/2022			11.05996	79.61032	10.72032	81.18127		9.35	0.00	0	
R213	On	02/02/2023			11.26054	80.89861	10.90382	82.50027		9.06	0.00	0	
Total R213 Future											161,744.30	2	25,18
R213	On	05/05/2022	10.63	Call			2,319.95000	2.31995	1,390,740	10.91	0.00	0	
R213	On	05/05/2022	10.63	Put			792.87000	0.79287	1,415,060	10.91	0.00	0	
R213	On	05/05/2022	10.64	Call			2,353.74000	2.35374	1,416,510	10.92	0.00	0	
R213	On	05/05/2022	10.64	Put			778.12000	0.77812	1,392,290	10.92	0.00	0	
R213	On	05/05/2022	10.65	Call			2,387.85000	2.38785	1,442,660	10.94	0.00	0	
R213	On	05/05/2022	10.65	Put			763.74000	0.76374	1,369,950	10.94	0.00	0	
R213	On	04/08/2022	9.90	Call			825.77000	0.82577	464,280	9.24	0.00	0	
R213	On	04/08/2022	9.90	Put			3,934.52000	3.93452	5,135,540	9.24	0.00	0	
R213	On	04/08/2022	9.88	Call			797.37000	0.79737	445,780	9.22	0.00	0	
R213	On	04/08/2022	9.88	Put			4,007.47000	4.00747	5,218,390	9.22	0.00	0	
R213	On	04/08/2022	9.89	Call			811.49000	0.81149	454,960	9.23	0.00	0	
R213	On	04/08/2022	9.89	Put			3,970.89000	3.97089	5,176,870	9.23	0.00	0	
R213	On	03/11/2022	9.19	Put			7,880.59000	7.88059	9,318,530	8.60	0.00	0	
R213	On	03/11/2022	9.84	Call			885.89000	0.88589	543,970	9.08	0.00	0	
R213	On	03/11/2022	9.84	Put			5,149.54000	5.14954	6,378,570	9.08	0.00	0	47
R213	On	03/11/2022	10.19	Put			3,957.99000	3.95799	5,037,810	9.31	0.00	0	47
R213	On	03/11/2022	10.37	Call			1,763.74000	1.76374	1,190,000	9.44	0.00	0	
R213	On	03/11/2022	10.37	Put			3,426.63000	3.42663	4,423,840	9.44	0.00	0	20
R213	On	03/11/2022	9.13	Call			253.16000	0.25316	132,050	8.60	0.00	0	20
R213	On	03/11/2022	9.13	Put			8,168.51000	8.16851	9,618,350	8.60	0.00	0	
R213	On	03/11/2022	9.19	Call			281.51000	0.28151	148,500	8.60	0.00	0	47
R213	On	03/11/2022	10.39	Put			3,371.27000	3.37127	4,359,140	9.45	0.00	0	
R213	On	03/11/2022	10.40	Call			1,824.95000	1.82495	1,237,200	9.46	0.00	0	
R213	On	03/11/2022	10.40	Put			3,343.71000	3.34371	4,326,910	9.46	0.00	0	
R213	On	03/11/2022	9.98	Call			1,082.96000	1.08296	683,430	9.18	0.00	0	
R213	On	03/11/2022	9.98	Put			4,649.46000	4.64946	5,820,880	9.18	0.00	0	20
R213	On	03/11/2022	10.19	Call			1,423.47000	1.42347	932,340	9.31	0.00	0	
R213	On	03/11/2022	10.38	Call			1,784.19000	1.78419	1,205,760	9.44	0.00	0	
R213	On	03/11/2022	10.38	Put			3,399.00000	3.39900	4,391,520	9.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R213	On	03/11/2022	Bond Future	10.39	Call		1,804.50000	1.80450	1,221,420	9.45	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,200.64000	1.20064	794,250	8.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,402.65000	5.40265	6,597,920	8.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,511.90000	1.51190	1,028,990	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,749.57000	4.74957	5,868,320	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,545.52000	1.54552	1,054,750	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,687.53000	4.68753	5,798,420	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,755.00000	1.75500	1,216,650	8.97	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,326.02000	4.32602	5,389,330	8.97	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		366.74000	0.36674	211,830	8.35	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,829.91000	8.82991	10,276,660	8.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,528.80000	1.52880	1,041,950	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,718.62000	4.71862	5,833,430	8.89	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											161,744.30	2	28,64
R214	On	05/05/2022	Bond Future			11.40717	63.55444	11.13310	65.04188	13.84	9,151,839.36	144	15,96
R214	On	04/08/2022	Bond Future			11.58763	64.39280	11.30443	65.89236	13.35	0.00	0	1,36
R214	On	03/11/2022	Bond Future			11.75042	62.05766	11.45898	63.56789	13.61	0.00	0	
R214	On	02/02/2023	Bond Future			11.90970	63.06409	11.60641	64.60311	13.11	0.00	0	
Total R214 Future											9,151,839.36	144	17,24
R214	On	05/05/2022	Bond Future	11.73	Call		3,676.03000	3.67603	2,569,890	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		505.72000	0.50572	887,020	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,717.30000	3.71730	2,605,420	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		496.02000	0.49602	871,580	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,758.60000	3.75860	2,641,030	15.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		486.42000	0.48642	856,290	15.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,514.01000	1.51401	987,510	13.34	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,247.26000	3.24726	4,220,320	13.34	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,469.27000	1.46927	954,080	13.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,315.28000	3.31528	4,299,650	13.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,491.47000	1.49147	970,630	13.33	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,281.07000	3.28107	4,259,790	13.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,202.31000	3.20231	4,028,280	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,649.44000	2.64944	1,960,640	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,175.78000	3.17578	3,997,210	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,595.48000	2.59548	1,915,770	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,229.02000	3.22902	4,059,540	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,622.40000	2.62240	1,938,140	14.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,036.34000	2.03634	1,490,650	12.97	0.00	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
R214	On	02/02/2023	Bond Future	11.08	Put		4,857.87000	4.85787	5,851,200	12.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,057.26000	2.05726	1,507,580	12.98	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,823.33000	4.82333	5,812,670	12.98	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,015.54000	2.01554	1,473,840	12.96	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,892.59000	4.89259	5,889,910	12.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											9,151,839.36	144	17,24
Total for Bond											2,125,500,987.08	34,827	1,253,24
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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 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	
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	

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	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	05/05/2022	GOVI			790.65300	790.65300	805.22100	805.22100			0.00	0	98
GOVI	On	04/08/2022	GOVI			801.33600	801.33600	815.99900	815.99900			0.00	0	
GOVI	On	03/11/2022	GOVI			813.03700	813.03700	827.77400	827.77400			0.00	0	
GOVI	On	02/02/2023	GOVI			825.79100	825.79100	840.82000	840.82000			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	05/05/2022	GOVI	788.23	Call			169,910.00000	16.99100	24,230,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			169,810.00000	16.98100	24,130,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			169,710.00000	16.97100	24,030,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			32,810.00000	3.28100	179,440,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			32,610.00000	3.26100	179,240,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			32,710.00000	3.27100	179,340,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	73,830,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			73,440.00000	7.34400	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	73,930,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			73,640.00000	7.36400	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	73,730,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			73,540.00000	7.35400	0,000		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			100,100.00000	10.01000	250,390,000		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			100,200.00000	10.02000	250,490,000		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			100,000.00000	10.00000	250,290,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	96
AL37	On	05/05/2022	Index Future			797.31900	797.31900	805.95300	805.95300			0.00	0	
AL37	On	04/08/2022	Index Future			808.09200	808.09200	816.74100	816.74100			0.00	0	
AL37	On	03/11/2022	Index Future			819.89200	819.89200	828.52700	828.52700			0.00	0	
AL37	On	02/02/2023	Index Future			832.75300	832.75300	841.58400	841.58400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			903.10200	903.10200	919.73500	919.73500			0.00	0	
AL7T	On	04/08/2022	Index Future			915.30500	915.30500	932.04600	932.04600			0.00	0	
AL7T	On	03/11/2022	Index Future			928.67000	928.67000	945.49600	945.49600			0.00	0	
AL7T	On	02/02/2023	Index Future			943.23800	943.23800	960.39600	960.39600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			801.84900	801.84900	816.52600	816.52600			0.00	0	12
ALBI	On	04/08/2022	Index Future			812.68400	812.68400	827.45600	827.45600			0.00	0	9
ALBI	On	03/11/2022	Index Future			824.55100	824.55100	839.39600	839.39600			0.00	0	
ALBI	On	02/02/2023	Index Future			837.48500	837.48500	852.62500	852.62500			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/05/2022	Index Future			316.77200	316.77200	316.89300	316.89300			0.00	0	49
IGOV	On	04/08/2022	Index Future			321.12900	321.12900	321.21300	321.21300			0.00	0	
IGOV	On	03/11/2022	Index Future			325.89500	325.89500	325.92400	325.92400			0.00	0	
IGOV	On	02/02/2023	Index Future			331.08200	331.08200	331.13600	331.13600			0.00	0	
Total IGOV Future												0.00	0	49
Total For IGOV												0.00	0	49
Total for Index												0.00	0	71
JIBAR f	On	16/03/2022	Jibar Future			4.26500	95.73500	4.24500	95.75500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.70500	95.29500	4.65500	95.34500			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.76500	95.23500	4.71000	95.29000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.20500	94.79500	5.11500	94.88500			0.00	0	7
JIBAR f	On	20/07/2022	Jibar Future			5.28000	94.72000	5.19000	94.81000			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.69000	94.31000	5.58000	94.42000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.73500	94.26500	5.66000	94.34000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.44000	93.56000	6.31500	93.68500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.84000	93.16000	6.66000	93.34000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.02000	92.98000	6.82000	93.18000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.15000	92.85000	6.93500	93.06500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.27500	92.72500	7.08500	92.91500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										2,125,500,987.08	34,827	1,255,16
ABCPI3 On 07/12/2023 Spot Bond			2.29000	321.14161	2.29000	321.06293				3,801,400,000,000.00	1,660,000,000	1,349,300,00
Total ABCPI3 SPOT										3,801,400,000,000.00	1,660,000,000	1,349,300,00
Total For ABCPI3										3,801,400,000,000.00	1,660,000,000	1,349,300,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.94120				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.42890				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.85528	9.65000	101.82891				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.41500	90.08367	11.41500	90.05620				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.15991				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.88840				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.45903				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.92372				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.11470				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.37330				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.70723				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	100.22816				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.28275				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.23044				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.64439				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.76813				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.66489				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.78228				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.44714				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.91371				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.35013				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75172				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.59153				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.13224				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.12233				0.00	0	2,000,000,00
Total ABFN40 SPOT										0.00	0	2,000,000,00
Total For ABFN40										0.00	0	2,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.21780				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.52492				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.73445				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.75539				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.77039				0.00	0	2,725,000,00
Total ABFN45 SPOT										0.00	0	2,725,000,00
Total For ABFN45										0.00	0	2,725,000,00
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.10086				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.34300				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.20575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.15726				0.00	1,920,000,000	960,000,000
Total ABFN49 SPOT										0.00	1,920,000,000	960,000,000
Total For ABFN49										0.00	1,920,000,000	960,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.93928				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.06928				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.86660				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.34721				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.35885				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.36860				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.00816				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.61659				0.00	0	100,000,000
Total ABJ02 SPOT										0.00	0	100,000,000
Total For ABJ02										0.00	0	100,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.22110				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.76869				0.00	200,000,000	100,000,000
Total ABK12 SPOT										0.00	200,000,000	100,000,000
Total For ABK12										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			6.77000	6.77000	6.77000	147.25352				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.01921	100.00000	31.94174				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	157.38706				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	210.99860				0.00	0	60,000,00
Total ABN62 SPOT										0.00	0	60,000,00
Total For ABN62										0.00	0	60,000,00
ABN63 On 07/12/2033 Spot Bond			4.29000	4.29000	4.29000	237.08592				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	100.79861				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.46000	8.46000	8.46000	110.14221				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	103.82710	5.55000	103.81147				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.64000	105.89132	5.64000	105.87505				0.00	0	13,000,00
Total ABS15 SPOT										0.00	0	13,000,00
Total For ABS15										0.00	0	13,000,00
ABS16 On 11/11/2025 Spot Bond			8.15000	110.41976	8.15000	110.39540				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.72500	111.90058	8.72500	111.87418				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.08000	109.96047	6.08000	109.94227				0.00	0	
Total ABS18 SPOT										0.00	0	

Contract 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 ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.24000	102.07056	8.24000	102.04779				0.00	0	5,150,187,80
Total ABS7 SPOT										0.00	0	5,150,187,80
Total For ABS7										0.00	0	5,150,187,80
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.17232	100.00000	11.14732				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.63000	324.65726	1.63000	324.58353			1,206,200,000,000.00		740,000,000	470,000,00
Total ABS12 SPOT									1,206,200,000,000.00		740,000,000	470,000,00
Total For ABS12									1,206,200,000,000.00		740,000,000	470,000,00
ABX01 On 10/07/2024 Spot Bond			11.33500	11.33500	11.33500	100.93683			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.78472			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.79120			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.63567			0.00		0	
Total ACL185 SPOT									0.00		0	
Total For ACL185									0.00		0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.79213			0.00		0	
Total ACL193 SPOT									0.00		0	
Total For ACL193									0.00		0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.79213			0.00		0	
Total ACL194 SPOT									0.00		0	
Total For ACL194									0.00		0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.78667			0.00		0	
Total ACL201 SPOT									0.00		0	
Total For ACL201									0.00		0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.78667			0.00		0	
Total ACL202 SPOT									0.00		0	
Total For ACL202									0.00		0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.50203			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.37341				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.80249				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.76867				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.37529				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.60359				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.31170				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.23022				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.96737				0.00	200,000,000	100,000,00
Total AGL03 SPOT										0.00	200,000,000	100,000,00
Total For AGL03										0.00	200,000,000	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.27982				0.00	0	679,000,00
Total AGT01 SPOT										0.00	0	679,000,00
Total For AGT01										0.00	0	679,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.92228				0.00	0	22,000,00
Total AGT02 SPOT										0.00	0	22,000,00
Total For AGT02										0.00	0	22,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	102.83730				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	104.31748				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.72826				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.75588				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.76000	97.42879	8.76000	97.40572				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.79752				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.93621				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.10936				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.63099				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.27494				0.00	0	20,000,00
Total AHF5A2 SPOT										0.00	0	20,000,00
Total For AHF5A2										0.00	0	20,000,00
AHF5A On 21/08/2023 Spot Bond			6.80000	104.64488	6.80000	104.62556				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.25880				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.28877				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.30719				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.70222				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.37425				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.72077				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.28867				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.30707				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.43547				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.42087				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.27025				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29787				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.29097				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.30752				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.47201				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.44916				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.80000	108.35934	7.80000	108.33657				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.30000	104.47245	8.30000	104.44898			79,680,000,000,000.00	9,600,000,000	4,800,000,000	
Total AIR04 SPOT									'9,680,000,000,000.00	9,600,000,000	4,800,000,000	
Total For AIR04									'9,680,000,000,000.00	9,600,000,000	4,800,000,000	
AIR05 On 29/05/2030 Spot Bond			12.25500	91.30372	12.25500	91.27372			0.00	0		
Total AIR05 SPOT									0.00	0		
Total For AIR05									0.00	0		
AIRL01 On 30/04/2028 Spot Bond			5.51000	189.98669	5.51000	189.92366			0.00	0		
Total AIRL01 SPOT									0.00	0		
Total For AIRL01									0.00	0		
APF06 On 24/08/2022 Spot Bond					0.00000	100.20436				0.00	0	
Total APF06 SPOT									0.00	0		
Total For APF06									0.00	0		
APF07 On 25/06/2023 Spot Bond					0.00000	101.17501				0.00	0	
Total APF07 SPOT									0.00	0		
Total For APF07									0.00	0		
APF09 On 24/07/2023 Spot Bond					0.00000	100.70556				0.00	0	
Total APF09 SPOT									0.00	0		
Total For APF09									0.00	0		
APF10 On 11/09/2022 Spot Bond					0.00000	99.98401				0.00	0	
Total APF10 SPOT									0.00	0		
Total For APF10									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	101.57342				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.27767				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.62687				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.64000	252.08634	4.64000	252.00853				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.14000	219.15057	5.14000	219.08004				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.35000	201.28878	4.35000	201.22825				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.76998				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.16711				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.66000	116.97802	4.66000	116.94179				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.81899				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.81634				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.79622				0.00	0	
Total ASN204 SPOT										0.00	0	

Contract 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 ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.15697				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.13349				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.77064				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.81386				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.38371				0.00	0	32,000,00
Total ASN278 SPOT										0.00	0	32,000,00
Total For ASN278										0.00	0	32,000,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.29569				0.00	0	32,000,00
Total ASN279 SPOT										0.00	0	32,000,00
Total For ASN279										0.00	0	32,000,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.28784				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.93306				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.15920				0.00	0	33,000,00
Total ASN291 SPOT										0.00	0	33,000,00
Total For ASN291										0.00	0	33,000,00
ASN30: On 20/12/2023 Spot Bond					0.00000	99.80442				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.91413				0.00	400,000,000	200,000,00
Total ASN310 SPOT										0.00	400,000,000	200,000,00
Total For ASN310										0.00	400,000,000	200,000,00
ASN31: On 31/03/2029 Spot Bond			4.02500	4.02500	4.02500	111.81114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.79500	4.79500	4.79500	102.37556				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.81447				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.78888				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.49621				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.19092				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.77000	115.37102	4.77000	115.33494				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.80115				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.81894				0.00	800,000,000	400,000,000
Total ASN346 SPOT										0.00	800,000,000	400,000,000
Total For ASN346										0.00	800,000,000	400,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	99.79401				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	99.80923				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.80923				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.17318				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.77211				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.81275				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.80596				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.78628				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	99.92122				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	99.92122				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.12125				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.81114				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.26707				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.89096				0.00	0	100,000,00
Total ASN399 SPOT										0.00	0	100,000,00
Total For ASN399										0.00	0	100,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	99.81243				0.00	0	
Total ASN409 SPOT										0.00	0	

Contract 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 ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.78011				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.01440				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.81566				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.13642				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.17255				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.55069				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.26421				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.75021				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.72889				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.73598				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.96841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.28895				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.55084				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.64122				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.07257				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	99.91116				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.20600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.28184				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	102.01059				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.94443				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.94443				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.56628				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50: On 21/12/2026 Spot Bond			10.15500	97.66058	10.15500	97.63401				0.00	0	10,000,00
Total ASN508 SPOT										0.00	0	10,000,00
Total For ASN508										0.00	0	10,000,00
ASN50: On 21/12/2026 Spot Bond			9.33500	97.40146	9.33500	97.37705				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.88500	96.11235	9.88500	96.08687				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.88500	96.11235	9.88500	96.08687				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.97520	9.10000	100.95090				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.16548	11.05000	101.13543				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.16032	11.00000	101.13041				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.10862	10.50000	101.08004				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.10862	10.50000	101.08004				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.15517				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.61856				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.40252				0.00	0	
Total ASN542 SPOT										0.00	0	

Contract 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 ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.11897	10.60000	101.09012				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.48477	10.47000	101.07702				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.11380	10.55000	101.08509				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.61865				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.73237				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.10302				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.57250				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.81897				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.92179				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.45360				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.92518				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.71283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	100.97583	9.22000	100.95069				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.86089				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.80677				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.61273				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.69084				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.20915				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.16720				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.74736				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.40661				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.59210				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.32375				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 28/02/2024 Spot Bond					0.00000	100.34402				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	100.58207				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	101.25248				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	100.21840				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	101.08852				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	99.78340				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	99.76182				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635: On 05/06/2023 Spot Bond					0.00000	100.02433				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644: On 06/05/2024 Spot Bond					0.00000	100.69682				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645: On 12/07/2024 Spot Bond					0.00000	99.92791				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646: On 08/07/2026 Spot Bond					0.00000	100.90347				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658: On 31/03/2032 Spot Bond					0.00000	101.32430				0.00	0	
Total ASN658 SPOT										0.00	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 ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.18024				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.31505				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.11734				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.19435				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.77183				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.76214				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.17180				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.28210				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.30301				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.61257				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.70952				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.98090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.69393				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.79448				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.79286				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	99.81570				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.50862				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN710: On 04/05/2024 Spot Bond					0.00000	100.54937				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.33791				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	101.34311				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	99.88957				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2022 Spot Bond					0.00000	100.87838				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717: On 30/09/2024 Spot Bond					0.00000	100.98159				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN72: On 12/06/2024 Spot Bond					0.00000	99.93275				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.79747				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.02021				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.68580				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.19938				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.33767				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.80258				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.79934				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.35581				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.64944				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.15597				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.24940				0.00	0	
Total ASN761 SPOT										0.00	0	

Contract 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 ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.22408				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.15859				0.00	600,000,000	300,000,000
Total ASN767 SPOT										0.00	600,000,000	300,000,000
Total For ASN767										0.00	600,000,000	300,000,000
ASN76: On 21/12/2026 Spot Bond					0.00000	101.69503				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.59814				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.18673				0.00	5,000,000,000	2,500,000,000
Total ASN771 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ASN771										0.00	5,000,000,000	2,500,000,000
ASN77: On 29/03/2022 Spot Bond					0.00000	101.07628				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.87531				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	100.86494				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.83441				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.80693				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.79658				0.00	7,000,000,000	3,500,000,000
Total ASN782 SPOT										0.00	7,000,000,000	3,500,000,000
Total For ASN782										0.00	7,000,000,000	3,500,000,000
ASN78: On 21/12/2026 Spot Bond			9.58884	9.58884	9.58884	105.67977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.70438				0.00	2,000,000,000	1,000,000,000
Total ASN784 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN784										0.00	2,000,000,000	1,000,000,000
ASN784 On 25/04/2022 Spot Bond					0.00000	100.63395				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	100.61309				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	100.61871				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	100.61871				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	99.88966				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 06/06/2022 Spot Bond					0.00000	100.10005				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN800 On 08/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total ASN802 SPOT										0.00	0	5,000,000,000
Total For ASN802										0.00	0	5,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.53000	104.47893	4.53000	104.46599			29,807,400,000,000.00		6,580,000,000	3,290,000,000
Total BAW21 SPOT									29,807,400,000,000.00	6,580,000,000	3,290,000,000	
Total For BAW21									29,807,400,000,000.00	6,580,000,000	3,290,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.30202	9.30000	104.27554			0.00		0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.78485				0.00	0	370,000,000
Total BAW22 SPOT									0.00	0	0	370,000,000
Total For BAW22									0.00	0	0	370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW28 On 06/06/2022 Spot Bond					0.00000	100.09999				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.26313				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.98553				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.10500	101.09663	7.10500	101.07724				0.00	0	1,250,000,00
Total BAW33 SPOT										0.00	0	1,250,000,00
Total For BAW33										0.00	0	1,250,000,00
BAW34 On 09/10/2023 Spot Bond					0.00000	101.99339				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.02669				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.87596				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.57303				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	104.30279				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.94500	11.94500	11.94500	106.10784				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.45285				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.10558				0.00	0	
Total BAYA74 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.35705				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.35738				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.33493				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.76947				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.36961				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.40299				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.66724				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.61950				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.80953				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.57216				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.66629				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.64286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.85016				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.78524				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.34635				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.80283				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.52612				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.57274				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.52572				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.90130				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.24137				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.94860				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.90210				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.19220				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.99626				0.00	140,000,000	70,000,000
Total BAYB20 SPOT										0.00	140,000,000	70,000,000
Total For BAYB20										0.00	140,000,000	70,000,000
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.90164				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.89000	8.89000	8.89000	99.60567				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.59054				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.44420				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03289				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.40353				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.88373				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.91878				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.53468				0.00	0	
Total BDX37 SPOT										0.00	0	

Contract 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 BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.25048				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.05940				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.79000	102.07094	7.79000	102.04994				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.15016				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	99.89658				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29157				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.59345				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.17408				0.00	600,000,000	300,000,000
Total BGL18 SPOT										0.00	600,000,000	300,000,000
Total For BGL18										0.00	600,000,000	300,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.18108				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.78752				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.50863				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.76137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.54000	107.85193	6.54000	107.83276				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.00685				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.63164				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.84973				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.67705				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.70806				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.00873				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.92900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.57700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.00600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.75900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.93460				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	100.40021				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.20342				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.09813				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.02393				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.36346				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01998				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.50078				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.21067				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.66643				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.05513				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.52619				0.00	0	
Total BPPF29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.54521				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.27137				0.00	0	2,500,000,00
Total BPPF31 SPOT										0.00	0	2,500,000,00
Total For BPPF31										0.00	0	2,500,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.46279				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.48338				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.13626				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.45591				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.90954				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.54364				0.00	2,960,000,000	1,430,000,00
Total CBL30 SPOT										0.00	2,960,000,000	1,430,000,00
Total For CBL30										0.00	2,960,000,000	1,430,000,00
CCT01: On 23/06/2023 Spot Bond			8.38500	107.66419	8.38500	107.63989				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.63500	108.80028	8.63500	108.77502				0.00	0	50,000,00
Total CCT02 SPOT										0.00	0	50,000,00
Total For CCT02										0.00	0	50,000,00
CCT03: On 15/03/2025 Spot Bond			9.23500	104.84105	9.23500	104.81490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.65500	10.65500	10.65500	100.28123				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.82052				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.22585				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.24043				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.97104				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.03188				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.98830	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.46018				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.60000	105.18418	7.60000	105.16251				0.00	0	568,670,70
Total CLN362 SPOT										0.00	0	568,670,70
Total For CLN362										0.00	0	568,670,70
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN365 On 20/03/2024 Spot Bond			8.70700	107.46315	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.69110				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.71720				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.68748				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.98282	10.98000	98.95360				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.40547	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.80440				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.41655				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.41330				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.22000	146.10938	5.22000	146.06191				0.00	0	
Total CLN453 SPOT										0.00	0	

Contract 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 CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.66000	144.35849	5.66000	144.30990				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			7.00000	99.96166	7.00000	99.94250				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	99.93563				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.27712				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.22452				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.34012				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.80000	101.93530	6.80000	101.91679				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	101.21469				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	99.77256				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.18549				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.20000	106.60413	7.20000	106.58364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.72585				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.97245				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.02764				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.54472				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.02439				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	99.88155				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.22300				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.57431				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.89266	9.96000	99.86584				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.60556	10.01000	103.57776				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.24571				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	101.82721	9.60000	101.80119				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.93604				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.17132				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.01205	9.20000	99.98796				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.23099				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.94580				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.30154				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.38360				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.93604				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.78835				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.83935				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.11500	102.11570	10.11500	102.08786				0.00	0	
Total CLN535 SPOT										0.00	0	

Contract 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.02538				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.67550				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.97652				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.05600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.17601				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.67612				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.58500	102.03424	9.58500	102.00785				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.63500	105.64993	9.63500	105.62247				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.72500	104.62925	9.72500	104.60180				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.99812				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.40918				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.40210				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.24917				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.08255				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.24200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.47054				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.17682	10.19000	103.19304				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.58500	105.05798	9.58500	105.03081				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.51314				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.26792				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.07704				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.10404				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.44495				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.81500	103.75228	9.81500	103.72482				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.42162				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.44714				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.91911				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.76889				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.80443				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.11554				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.47330				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.16655				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.88507				0.00	0	
Total CLN583 SPOT										0.00	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 CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.72825				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.16192				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.60959				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	99.94132				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.87119				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.39436				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.36229				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.64000	149.20176	3.64000	120.18715				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.24539				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.10799				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.24539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.65729				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.05249				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.28773				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.28773				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.78331				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.48139				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.38270				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.42921				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.84918				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.26966				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.35856	9.32000	103.33270				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.69090				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.10851				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.01634				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.26108				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.49360				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.63516				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.78412				0.00	0	
Total CLN618 SPOT										0.00	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 CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.24588				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.63884				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.63668				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.65062				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.68746				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.78000	102.96188	6.78000	102.94291				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.33024				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.66610				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.35500	61.65273	12.35500	81.50346				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.31166				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.28500	98.28362	10.28500	98.25639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.32886				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.31029				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.19750				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.51310				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.01846				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.27481				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.32748				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.69402				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.35507				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.74727				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.27619				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	101.26362				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.89950				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.26581				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.47481				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.16986				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.32748				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.26750				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.32748				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	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.57031				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.21846				0.00	0	
Total CLN657 SPOT										0.00	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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.90223				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.79800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.94300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.65200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.33859				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.25960				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.38814				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.20569				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.84840				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.18241				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.35966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.26348	150.00395	4.26348	121.83617				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.26348	150.00395	4.26348	121.83695				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.36656				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.38492				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.28056				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.46504				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.37759				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.01265				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.22452				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.25909				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.64473				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.49648				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.49627				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.31295				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.10003				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.31310				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.46784				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.55524				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.02144				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.50349				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.15575				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.40482				0.00	0	
Total CLN701 SPOT										0.00	0	

Contract 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 CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.90084				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.80435				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.12593				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.39410				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.98446				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.28258				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.55209				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.79726				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	99.93735				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.35324				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.29121				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.29121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.29121				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	80.58244				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.98599				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	79.57119				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	79.89624				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.13655				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	80.61247				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.18542				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.18542				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.18542				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.20701				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	101.20701				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.20701				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	83.13427				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	84.18275				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	84.82787				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.98571				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	93.92928				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.43920				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.50475				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.43500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.57135				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract 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 CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.32288				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.39767				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.36332				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.98973				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.20843				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.31305				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.72676				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	99.98460				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.97425				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.77826				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.00229				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	102.19594				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.13062				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.17128				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.53977				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.64559				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.26158				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.77826				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.76759				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.35710				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.44150				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.70641				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.46911				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.19154				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.75419				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.40000	6.40000	6.40000	117.30651				0.00	0	
Total CLN775 SPOT										0.00	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 CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.18600				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.22357				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.62885				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.63400				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.54609				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.73188				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.65977				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.67111				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.29055				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.14017				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.29055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.62175				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.48975				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.69569				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.58925				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.37857				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.55244				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.45528				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.19102				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.19178				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.19191				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN799 On 31/01/2026 Spot Bond					0.00000	100.17307				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.15337				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.14195				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										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			100.00000	100.00000	100.00000	100.00000				0.00	0	202,629,100,00
Total CLN804 SPOT										0.00	0	202,629,100,00
Total For CLN804										0.00	0	202,629,100,00
CLN81 On 18/04/2028 Spot Bond			8.89000	99.62948	8.89000	99.60567				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.00000	108.04692	8.00000	108.02364				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.85500	104.46159	10.85500	104.43126				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			7.09000	108.86719	7.09000	108.84635				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.63500	105.44921	7.63500	105.42751				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.64500	94.29616	12.64500	94.26440				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.23500	94.65446	11.23500	94.62604				0.00	0	
Total COT03 SPOT										0.00	0	

Contract 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 COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	105.33314			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.81841			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.73386			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.27073			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.57674			0.00	200,000,000	100,000,000
Total DSY02 SPOT									0.00	200,000,000	100,000,000
Total For DSY02									0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			9.98500	9.98500	9.98500	104.21902			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.66852			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.29107			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.03000	103.05621	7.03000	103.03653		143,781,778,000,000.00		20,452,600,000	1,980,000,000
Total DV23 SPOT								13,781,778,000,000.00		20,452,600,000	1,980,000,000
Total For DV23								13,781,778,000,000.00		20,452,600,000	1,980,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	51.36231	100.00000	51.24738			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.36231	100.00000	51.24738			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.58000	104.29775	7.58000	104.27631			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	100.55045	9.69000	100.52416			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.55045	9.69000	100.52416			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.18500	98.03078	10.18500	98.00388			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.36000	90.23839	12.36000	90.20849			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	100.57324	10.10000	100.54586			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.57324	10.10000	100.54586			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.09420			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.26222			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.71852			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.21711			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.20675			0.00	3,900,000,000	
Total DVF25 SPOT									0.00	3,900,000,000	
Total For DVF25									0.00	3,900,000,000	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.07332			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.61713			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.91538			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB24 On 31/05/2024 Spot Bond					0.00000	98.53761				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.52043				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.55159				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	97.26065				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.58141				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.56833				0.00	4,100,000,000	
Total DVFB30 SPOT										0.00	4,100,000,000	
Total For DVFB30										0.00	4,100,000,000	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.32315				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	99.91084				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	99.90737				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.45000	99.96344	4.45000	99.95126			222,500,000,000,000.00	50,000,000,000	150,000,000,000	
Total ECN22 SPOT									222,500,000,000,000.00	50,000,000,000	150,000,000,000	
Total For ECN22									222,500,000,000,000.00	50,000,000,000	150,000,000,000	
ECN24 On 14/03/2024 Spot Bond			7.11000	105.14807	7.11000	105.12778			0.00	0	0	
Total ECN24 SPOT									0.00	0	0	
Total For ECN24									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.90000	114.00775	4.90000	113.97171				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.66000	103.64529	4.66000	103.61320				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	139.33192	2.25000	139.29789				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	152.86017	3.76000	152.81657				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.63200	140.30029	3.63200	140.26074				0.00	0	71,700,000,00
Total EL29 SPOT										0.00	0	71,700,000,00
Total For EL29										0.00	0	71,700,000,00
EL30 On 29/07/2030 Spot Bond			3.67500	135.61240	3.67500	135.57401			135,975,000,000,000.00	37,000,000,000	37,000,000,00	
Total EL30 SPOT									135,975,000,000,000.00	37,000,000,000	37,000,000,00	
Total For EL30									135,975,000,000,000.00	37,000,000,000	37,000,000,00	
EL31 On 02/06/2031 Spot Bond			4.59000	117.86630	4.59000	117.83010				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.63000	105.71118	4.63000	105.67852				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	139.33192	2.25000	139.29789				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	161.92964				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.32545				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract 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 ELN003										0.00	0	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	123.44792				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	122.50204				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	120.20279				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	111.70195				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	112.56295				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	107.91798				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	109.69628				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	90.74577				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			730,000,000,000.00	7,300,000,000	7,300,000,000	
Total ELN017 SPOT									10,000,000,000,000.00	7,300,000,000	7,300,000,000	
Total For ELN017									10,000,000,000,000.00	7,300,000,000	7,300,000,000	
EMM03 On 04/05/2024 Spot Bond			10.29500	103.03751	10.29500	103.00894			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.07500	12.07500	12.07500	95.65936				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.12500	12.12500	12.12500	100.24768				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			10.38500	10.38500	10.38500	101.92086				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.38500	10.38500	10.38500	101.96426				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.07500	12.07500	12.07500	73.87171				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.42000	11.42000	11.42000	100.01821				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.07500	12.07500	12.07500	94.37069				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.11355				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01304				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.93788				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.93977				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.48820				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.13978				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.17611				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.01581				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.94028				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.42771				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.11197				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.11474				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.76431				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.16980				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.61370				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.17887				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract 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 EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.87926				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.41907				0.00	820,000,000	
Total EQT009 SPOT										0.00	820,000,000	
Total For EQT009										0.00	820,000,000	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.52675				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.34052				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	100.32624				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3B7 On 17/05/2022 Spot Bond					0.00000	100.36331				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	100.32909				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.34332				0.00	0	39,000,000
Total ERS3C7 SPOT										0.00	0	39,000,000
Total For ERS3C7										0.00	0	39,000,000
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.32172				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.31484				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.35756				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.43000	104.22166	6.43000	104.20344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.22041	10.00000	101.19312				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.38500	98.35552	9.38500	98.33074		3,734,488,585,000.00		397,921,000	2,803,367,100	
Total ES26 SPOT								3,734,488,585,000.00		397,921,000	2,803,367,100	
Total For ES26								3,734,488,585,000.00		397,921,000	2,803,367,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.44249	7.85000	103.42060				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.93500	72.54454	11.66500	73.87288		37,946,695,171,000.00		3,179,446,600	3,258,686,600	
Total ES33 SPOT								37,946,695,171,000.00		3,179,446,600	3,258,686,600	
Total For ES33								37,946,695,171,000.00		3,179,446,600	3,258,686,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.91868	7.50000	99.89836				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35500	74.76881	12.08500	76.28372		3,198,511,820,000.00		258,884,000	3,079,843,400	
Total ES42 SPOT								3,198,511,820,000.00		258,884,000	3,079,843,400	
Total For ES42								3,198,511,820,000.00		258,884,000	3,079,843,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.18266	8.50000	103.15906				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.99618				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.70383				0.00	200,000,000	132,000,000
Total EXX05 SPOT										0.00	200,000,000	132,000,000
Total For EXX05										0.00	200,000,000	132,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.80114				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.49550				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.27628				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.56054				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38050				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.61544				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.37721				0.00	400,000,000	200,000,000
Total FIFB19 SPOT										0.00	400,000,000	200,000,000
Total For FIFB19										0.00	400,000,000	200,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.52349				0.00	2,360,000,000	
Total FIFG01 SPOT										0.00	2,360,000,000	
Total For FIFG01										0.00	2,360,000,000	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.55713				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.25874				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.27615				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.28052				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.04098				0.00	0	
Total FRB22 SPOT										0.00	0	

Contract 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 FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.49960				0.00	200,000,000	100,000,00
Total FRB23 SPOT										0.00	200,000,000	100,000,00
Total For FRB23										0.00	200,000,000	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.03153				0.00	0	11,000,00
Total FRB24 SPOT										0.00	0	11,000,00
Total For FRB24										0.00	0	11,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.14593				0.00	260,000,000	1,521,000,00
Total FRB25 SPOT										0.00	260,000,000	1,521,000,00
Total For FRB25										0.00	260,000,000	1,521,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.67536				0.00	0	1,200,000,00
Total FRB26 SPOT										0.00	0	1,200,000,00
Total For FRB26										0.00	0	1,200,000,00
FRB27 On 03/06/2026 Spot Bond			8.96500	106.95132	8.96500	106.92556				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.14381				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.88117				0.00	200,000,000	100,000,00
Total FRB29 SPOT										0.00	200,000,000	100,000,00
Total For FRB29										0.00	200,000,000	100,000,00
FRB30 On 19/04/2026 Spot Bond			8.88500	100.72180	8.88500	100.69775				0.00	0	61,000,00
Total FRB30 SPOT										0.00	0	61,000,00
Total For FRB30										0.00	0	61,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.23982				0.00	0	900,000,00
Total FRB31 SPOT										0.00	0	900,000,00
Total For FRB31										0.00	0	900,000,00
FRBI23 On 07/12/2023 Spot Bond			2.07000	322.30784	2.07000	322.23078				0.00	0	252,000,00
Total FRBI23 SPOT										0.00	0	252,000,00
Total For FRBI23										0.00	0	252,000,00
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	157.36513				0.00	0	150,000,00
Total FRBI25 SPOT										0.00	0	150,000,00
Total For FRBI25										0.00	0	150,000,00
FRBI28 On 31/03/2028 Spot Bond			3.55000	210.25128	3.55000	210.19259			319,500,000,000.00		90,000,000	839,800,00

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 FRBI28 SPOT										319,500,000,000.00	90,000,000	839,800,000
Total For FRBI28										319,500,000,000.00	90,000,000	839,800,000
FRBI29 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	112.20638				0.00	0	80,000,000
Total FRBI29 SPOT										0.00	0	80,000,000
Total For FRBI29										0.00	0	80,000,000
FRBI33 On 07/12/2033 Spot Bond			4.58500	4.58500	4.58500	230.64259				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.90000	101.27453	4.90000	101.24258				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.90000	101.34583	4.90000	101.31377				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.52632	7.52632	7.52632	82.52656				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.58270	7.58270	7.58270	81.70558				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	151.80807				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.01272				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	99.93596				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.34291				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.77495				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.64117				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.01365				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.27718				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.43913				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.32740				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.59107				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.29335				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.30708				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.25756				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.77993				0.00	0	
Total FRC290 SPOT										0.00	0	

Contract 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 FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.40359				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.41010				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.76770				0.00	400,000,000	200,000,000
Total FRC299 SPOT										0.00	400,000,000	200,000,000
Total For FRC299										0.00	400,000,000	200,000,000
FRC299 On 25/04/2023 Spot Bond					0.00000	101.97149				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.39340				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.20493				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.43695				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.15974				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.45356				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.23127				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.41278				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.54843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.46153				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.46898				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.64921				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.39528				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.54821				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.70504				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.42790				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.98041				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325: On 20/12/2022 Spot Bond					0.00000	102.07567				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326: On 30/09/2022 Spot Bond					0.00000	100.98164				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327: On 27/12/2022 Spot Bond					0.00000	100.16535				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.48691				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.75715				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.59314				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.47311				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.42115				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.68364				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.82819				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	101.26977				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.81380				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.66172				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.27244				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.87390				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract 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 FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.75822				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.67277				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.18612				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.01516				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.76979				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.84802				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.77570				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.78223				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.63353				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.82930				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.66373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.06510				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.50545				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.42978				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.64690				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.10448				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.19848				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.62538				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.63622				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.77254				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.76895				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.73591				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

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 25/04/2023 Spot Bond					0.00000	101.09333				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.99130				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.96800				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.27927				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.53103				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.44983				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	101.14583				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.62438				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.34910				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.34910				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.33595				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.33595				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract 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 FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.01557				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			590,000,000,000.00	5,900,000,000	5,900,000,000	5,900,000,000
Total FRC389 SPOT									10,000,000,000,000.00	5,900,000,000	5,900,000,000	5,900,000,000
Total For FRC389									10,000,000,000,000.00	5,900,000,000	5,900,000,000	5,900,000,000
FRC390 On 25/04/2023 Spot Bond					0.00000	100.15361			0.00	0	0	
Total FRC390 SPOT									0.00	0	0	
Total For FRC390									0.00	0	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.10449			0.00	0	35,000,000,000	35,000,000,000
Total FRC391 SPOT									0.00	0	35,000,000,000	35,000,000,000
Total For FRC391									0.00	0	35,000,000,000	35,000,000,000
FRI33 On 28/02/2033 Spot Bond			4.29000	107.47448	4.29000	107.44247			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			4.51000	119.21234	4.51000	119.17591			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.78086			0.00	0	0	
Total FRJ022 SPOT									0.00	0	0	
Total For FRJ022									0.00	0	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.35481			0.00	0	0	
Total FRJ23 SPOT									0.00	0	0	
Total For FRJ23									0.00	0	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.86616			0.00	0	0	
Total FRJ24 SPOT									0.00	0	0	
Total For FRJ24									0.00	0	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.29783			0.00	200,000,000	220,000,000	220,000,000
Total FRJ25 SPOT									0.00	200,000,000	220,000,000	220,000,000
Total For FRJ25									0.00	200,000,000	220,000,000	220,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38700			0.00	0	294,962,500	294,962,500
Total FRJ26 SPOT									0.00	0	294,962,500	294,962,500
Total For FRJ26									0.00	0	294,962,500	294,962,500
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.31978			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.13632				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.20582				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.15546				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.08800	4.08800	4.08800	109.76246				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	119.62878				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19639				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.59770				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.62000	117.56896	4.62000	117.53267				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.59000	230.60607	4.59000	230.53521				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.76000	115.51602	4.76000	115.47994				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	229.89213				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.37000	153.75438	3.37000	153.71212				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	132.10004	3.70500	132.06254				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.56000	118.46200	4.56000	118.42563				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.74000	227.41197	4.74000	227.34118				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.79000	226.35905	4.79000	226.28833				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.90000	124.91752	2.90000	155.73132				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.82000	225.73014	4.82000	225.65940				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.76000	115.51602	4.76000	115.47994				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.16000	203.37687	4.16000	203.31676				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.51000	105.21769	5.51000	105.18269				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.05000	204.59718	4.05000	204.53731				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.11000	203.93052	4.11000	203.87051				0.00	0	
Total FRS131 SPOT										0.00	0	

Contract 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.33000	215.35315	5.33000	215.28273				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.46000	105.86916	5.46000	105.83410				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	115.47994				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.74000	115.80668	4.74000	115.77057				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.92000	206.05023	3.92000	205.99066				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.10000	219.96027	5.10000	219.88970				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.05000	204.59718	4.05000	204.53731				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05000	204.59718	4.05000	204.53731				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.45100	211.39199	3.45100	211.33356				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.67000	152.48276	3.67000	152.43962				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.40000	200.74338	4.40000	200.68277				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44000	200.30830	4.44000	200.24760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.64000	152.60936	3.64000	152.56630				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			3.91500	206.10635	3.91500	206.04679				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	200.13897				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.14960				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.76143				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.83935				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	101.27680				0.00	0	38,000,00
Total FRS180 SPOT										0.00	0	38,000,00
Total For FRS180										0.00	0	38,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	101.23154				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	194.69986				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	140.78173				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	178.42974				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	60.11805				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.46033				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.52348				0.00	0	38,000,00
Total FRS199 SPOT										0.00	0	38,000,00
Total For FRS199										0.00	0	38,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.40542				0.00	0	39,000,00
Total FRS200 SPOT										0.00	0	39,000,00
Total For FRS200										0.00	0	39,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.17322				0.00	0	100,000,00
Total FRS201 SPOT										0.00	0	100,000,00
Total For FRS201										0.00	0	100,000,00
FRS206 On 14/10/2025 Spot Bond					0.00000	100.85580				0.00	0	37,000,00
Total FRS206 SPOT										0.00	0	37,000,00
Total For FRS206										0.00	0	37,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.31888				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.11090				0.00	0	
Total FRS220 SPOT										0.00	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 FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.80851				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.26977				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.04339				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.42020				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.37575				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.23139				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.35374				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.38752				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.54603				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.02444				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.06630				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.25144				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	100.36787				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.12394				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	109.70069				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25: On 24/03/2022 Spot Bond					0.00000	102.48514				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.73557				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.21096				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 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26: On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.26794				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	110.90338				0.00	0	
Total FRS267 SPOT										0.00	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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.27742				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	106.95235				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.88015				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	102.21815				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.26982				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.29501				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 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	101.59731				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.76258				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	104.20380				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.34707				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.95000	9.95000	9.95000	97.68067				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.95000	9.95000	9.95000	97.68067				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.66341				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.55759				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.32900	11.32900	11.32900	91.11880				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.75118				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	89.84767				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.60243				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.60298				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.87000	1.87000	1.87000	323.29739				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			1.60000	324.81827	1.60000	324.74475				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.61000	1.61000	1.61000	324.69100				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54948				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.46000	111.49421	4.46000	111.46028				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.11000	75.10330	4.11000	118.48236				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	156.20848				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	154.99734				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.67000	2.67000	2.67000	319.05892				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	101.78116		90,536,400,000,000.00		14,940,000,000	7,310,000,000	
Total FRX23 SPOT								10,536,400,000,000.00		14,940,000,000	7,310,000,000	
Total For FRX23								10,536,400,000,000.00		14,940,000,000	7,310,000,000	
FRX24 On 10/12/2024 Spot Bond			7.79500	109.85129	7.79500	109.82821				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.08500	106.00518	8.08500	105.98198				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.23500	108.91948	8.23500	108.89533		479,148,534,000.00		58,184,400	363,584,800	
Total FRX26 SPOT								479,148,534,000.00		58,184,400	363,584,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX26										479,148,534,000.00	58,184,400	363,584,800
FRX27 On 07/03/2027 Spot Bond			8.27500	107.80827	8.27500	107.78451				248,250,000,000.00	30,000,000	6,235,045,200
Total FRX27 SPOT										248,250,000,000.00	30,000,000	6,235,045,200
Total For FRX27										248,250,000,000.00	30,000,000	6,235,045,200
FRX28 On 26/07/2028 Spot Bond			8.89500	107.07652	8.89500	107.05078				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.58000	101.95785	9.58000	101.93150				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.71500	99.19606	9.71500	99.17008				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.90500	108.52959	9.90500	108.50077				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.42000	75.59250	11.42000	75.56944				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.19136				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.46146				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.26160				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.25003				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.25787				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.26017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.57374				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.60439				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.64448				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.66450				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.53645				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.62609				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	100.40089				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.25484				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.20802				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.53391				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.14924				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.57000	117.29334	3.57000	117.26053				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.95414				0.00	0	90,000,00
Total GRT07 SPOT										0.00	0	90,000,00
Total For GRT07										0.00	0	90,000,00
GRT17 On 17/10/2023 Spot Bond			6.67900	109.22035	6.67900	109.20064				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.94914				0.00	5,495,000,000	2,747,500,00
Total GRT19 SPOT										0.00	5,495,000,000	2,747,500,00
Total For GRT19										0.00	5,495,000,000	2,747,500,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.59797				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.39500	108.74956	7.39500	108.72786				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.75519				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.54979				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00468				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.46876				0.00	0	130,000,00
Total GRT25G SPOT										0.00	0	130,000,00
Total For GRT25G										0.00	0	130,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	100.01577				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.72274				0.00	0	10,000,00
Total GRT27 SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For GRT27										0.00	0	10,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	99.75356				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.68265				0.00	200,000,000	100,000,00
Total GRT30 SPOT										0.00	200,000,000	100,000,00
Total For GRT30										0.00	200,000,000	100,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15707				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.47823				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.46661				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.55370				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.98181				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.02319				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58575				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.73185				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.87318				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.27260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.98070				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.03485				0.00	0	640,000,00
Total GRT47 SPOT										0.00	0	640,000,00
Total For GRT47										0.00	0	640,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.04478				0.00	200,000,000	150,000,00
Total GRT48 SPOT										0.00	200,000,000	150,000,00
Total For GRT48										0.00	200,000,000	150,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.54362				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.18893				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.92997				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.35336				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.19857				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.91706				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.13766				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.60583				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	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
HILB09 On 29/03/2025 Spot Bond					0.00000	99.83097				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.89129				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.10937				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.01695				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.09298				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.02688				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00808				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20000	321.61803	2.20000	321.54002				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.56000	2.56000	2.56000	327.92764				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.70000	98.47141	10.70000	98.44305				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.54000	80.45086	4.54000	107.59663				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			11.15500	88.34647	11.15500	88.31997			1,312,512,917,000.00		117,661,400	3,667,917,100
Total HWAY34 SPOT									1,312,512,917,000.00		117,661,400	3,667,917,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For HWAY34										1,312,512,917,000.00	117,661,400	3,667,917,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.09841	100.00000	10.07580				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.70500	84.57214	11.70500	84.54556				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.09623	100.00000	10.07363				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.90001				0.00	0	15,490,000,00
Total HWF11 SPOT										0.00	0	15,490,000,00
Total For HWF11										0.00	0	15,490,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.73593				0.00	0	500,000,00
Total HWF12 SPOT										0.00	0	500,000,00
Total For HWF12										0.00	0	500,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.15847				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23500	158.68137	2.22000	158.70907				970,614,446,339,000.00	881,706,687,400	542,275,107,40
Total I2025 SPOT										970,614,446,339,000.00	881,706,687,400	542,275,107,40
Total For I2025										970,614,446,339,000.00	881,706,687,400	542,275,107,40
I2029 On 31/03/2029 Spot Bond			3.14000	118.39803	3.10000	118.67265				278,786,292,654,000.00	407,256,781,100	337,451,081,60
Total I2029 SPOT										278,786,292,654,000.00	407,256,781,100	337,451,081,60
Total For I2029										278,786,292,654,000.00	407,256,781,100	337,451,081,60
I2033 On 28/02/2033 Spot Bond			3.79000	112.77154	3.79000	112.73945				972,806,210,728,000.00	520,529,343,200	346,242,259,40
Total I2033 SPOT										972,806,210,728,000.00	520,529,343,200	346,242,259,40
Total For I2033										972,806,210,728,000.00	520,529,343,200	346,242,259,40
I2038 On 31/01/2038 Spot Bond			3.92000	128.50408	3.86000	129.45863				254,351,606,785,920.00	64,885,613,976	328,997,893,10
Total I2038 SPOT										254,351,606,785,920.00	64,885,613,976	328,997,893,10
Total For I2038										254,351,606,785,920.00	64,885,613,976	328,997,893,10
I2046 On 31/03/2046 Spot Bond			3.87000	119.86098	3.90000	119.22567				122,744,139,840,000.00	31,716,832,000	389,413,254,40
Total I2046 SPOT										122,744,139,840,000.00	31,716,832,000	389,413,254,40
Total For I2046										122,744,139,840,000.00	31,716,832,000	389,413,254,40
I2050 On 31/12/2050 Spot Bond			3.90000	121.62814	3.90000	121.59297				60,877,681,800,000.00	15,609,662,000	387,748,141,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										10,877,681,800,000.00	15,609,662,000	387,748,141,600
Total For I2050										10,877,681,800,000.00	15,609,662,000	387,748,141,600
IBG01 On 07/02/2025 Spot Bond					0.00000	100.45192				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.46867				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	103.15655				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.41174				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.33000	320.93017	2.33000	320.85117				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.71077				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.54436				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82226				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.17631				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.66704				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	100.38915				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.07722				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.83286				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.26095				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.73562				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.45942				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.40111				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.25212				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.25320				0.00	0	100,000,00
Total IBL145 SPOT										0.00	0	100,000,00
Total For IBL145										0.00	0	100,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.05242				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.18594				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.19294				0.00	0	
Total IBL149 SPOT										0.00	0	

Contract 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 IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.24681				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.60374				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.47342				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.36300				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.50755				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.75341				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.78023				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.29258				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.65918				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.66925				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.69304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.19729				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.20349				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.83098				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.75768				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.56444				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.48188				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.44299				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.11946				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.12324				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2022 Spot Bond					0.00000	99.92687				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.01810				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.01730				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.01464				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.01651				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.53440				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.59892				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.30611				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.22970				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.21589				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.21589				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.21589				0.00	0	
Total IBL214 SPOT										0.00	0	

Contract 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 IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.04134				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.22000	106.01537	7.22000	105.99460				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.59000	105.96226	5.59000	105.94613				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.14458				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.41000	103.12379	9.41000	103.09759				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.67500	106.86042	10.67500	106.95141				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.00500	105.75730	10.00500	105.72894				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.03804				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.55693				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.15281				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.48060				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.83402				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.88630				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.69289				0.00	200,000,000	100,000,000
Total IDCG22 SPOT										0.00	200,000,000	100,000,000
Total For IDCG22										0.00	200,000,000	100,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.71335				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.29126				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.73500	102.12073	8.73500	102.09674				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.43765				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.33848				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.13034				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.54675				0.00	0	3,000,000,000
Total INLV07 SPOT										0.00	0	3,000,000,000
Total For INLV07										0.00	0	3,000,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.94851				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	100.89813				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.03275				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.27495				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.21104				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.28340				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.01581				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.49813				0.00	0	28,000,00
Total IPF24 SPOT										0.00	0	28,000,00
Total For IPF24										0.00	0	28,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.76715				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.46470				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.47232				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.03896				0.00	200,000,000	100,000,00
Total IPF30 SPOT										0.00	200,000,000	100,000,00
Total For IPF30										0.00	200,000,000	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.76286				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract 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 IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.02296				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.93864				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.35924				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.29482				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	196.33491	4.81000	196.27344				0.00	0	44,300,00
Total IV019 SPOT										0.00	0	44,300,00
Total For IV019										0.00	0	44,300,00
IV035 On 07/04/2022 Spot Bond					0.00000	101.66890				0.00	400,000,000	200,000,00
Total IV035 SPOT										0.00	400,000,000	200,000,00
Total For IV035										0.00	400,000,000	200,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.41234				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.53109				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	197.39975	4.71000	197.33851				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.42261				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.15166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.40468				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.44542				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.53809				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06458				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	101.38620				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.88751				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01527				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.07456				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.97355				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	100.40649				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.52854				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.37193				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.60983	7.40000	101.58954				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.51283				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.65806				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.78028	7.23000	100.76087				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.47321				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.18729	7.45000	100.16754				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.99971				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.80820	3.91012	101.79750				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.79893				0.00	0	
Total IVC203 SPOT										0.00	0	

Contract 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 IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.30216				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.52871				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.11000	7.11000	7.11000	100.99096				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.01391				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.01497				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	100.63333				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	99.21531				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.22072				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.96262				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.87550				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.61084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.34892				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.24600				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	98.98037				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.71411				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.89214				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										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	99.76581				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.58010				0.00	0	33,000,00
Total KAP012 SPOT										0.00	0	33,000,00
Total For KAP012										0.00	0	33,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.27565				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.72714				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.32412				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	100.71928				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.79524				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.05913				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.66444				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.92130				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.92101				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.30475				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.09702				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.34886				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.48500	122.08032	9.48500	122.04907				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.01000	106.15763	7.01000	106.13755				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.88389				0.00	0	
Total LGL07 SPOT										0.00	0	

Contract 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 LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.69204				0.00	0	1,000,000,00
Total LGL08 SPOT										0.00	0	1,000,000,00
Total For LGL08										0.00	0	1,000,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.20482				0.00	600,000,000	300,000,00
Total LGL09 SPOT										0.00	600,000,000	300,000,00
Total For LGL09										0.00	600,000,000	300,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.73259				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.94349				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.06047				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.27398				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.28089				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.10038				0.00	0	2,500,000,00
Total MBF063 SPOT										0.00	0	2,500,000,00
Total For MBF063										0.00	0	2,500,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.17895				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.32672				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.15924				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.43474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.90652				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.86136				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.22848				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.55480				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.33842				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.15233				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.96631				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.98599				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.39801				0.00	200,000,000	100,000,000
Total MBP050 SPOT										0.00	200,000,000	100,000,000
Total For MBP050										0.00	200,000,000	100,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.38439				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.95258				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			8.73500	8.73500	8.73500	108.25690				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.52900	102.60358	6.52900	102.58572				0.00	0	1,054,646,50
Total MMIG05 SPOT										0.00	0	1,054,646,50
Total For MMIG05										0.00	0	1,054,646,50
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.25085				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.86439				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.84552				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.38500	101.93840	9.38500	101.91271				0.00	0	11,000,00
Total MML02 SPOT										0.00	0	11,000,00
Total For MML02										0.00	0	11,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.33197				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.63500	92.05450	9.63500	92.04450				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.43117				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.38715				0.00	200,000,000	100,000,00
Total MTN09 SPOT										0.00	200,000,000	100,000,00
Total For MTN09										0.00	200,000,000	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.58922				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.76024				0.00	0	
Total MTN12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.01202				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.45360				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.45051				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.10970				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.61362				0.00	400,000,000	700,000,000
Total MTN17 SPOT										0.00	400,000,000	700,000,000
Total For MTN17										0.00	400,000,000	700,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.59105				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.01390				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.85841				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.92123				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.67735				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.33000	97.52974	9.33000	97.50517				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.72888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.46820				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.37532				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.16378				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.92642				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.33003				0.00	0	341,160,9€
Total MTN29 SPOT										0.00	0	341,160,9€
Total For MTN29										0.00	0	341,160,9€
MTN30 On 15/09/2028 Spot Bond					0.00000	100.85474				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.94230				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.26752				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.28484				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.28476				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.28041				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6D26 On 20/03/2026 Spot Bond					0.00000	101.67804				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.30790				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.67973				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.04402				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.13938				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.46096				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.73430				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.98568				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.87500	103.45791	6.87500	103.43859				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.10000	104.90798	7.10000	104.88777				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.26500	101.93108	10.26500	101.90290				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.61561				0.00	6,500,000,000	3,250,000,000
Total NBG01G SPOT										0.00	6,500,000,000	3,250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NBG01G										0.00	6,500,000,000	3,250,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.87544				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.56993				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.63504				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.58928				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.56365				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.92711				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.66500	110.35643	6.66500	110.33645				0.00	0	28,063,400
Total NBK13A SPOT										0.00	0	28,063,400
Total For NBK13A										0.00	0	28,063,400
NBK16 On 12/02/2025 Spot Bond			7.66200	105.27474	7.66200	105.25288		3,294,660,000,000.00		430,000,000	3,864,223,800	
Total NBK16A SPOT								3,294,660,000,000.00		430,000,000	3,864,223,800	
Total For NBK16A								3,294,660,000,000.00		430,000,000	3,864,223,800	
NBK17 On 22/04/2026 Spot Bond			8.73000	107.95118	8.73000	107.92584				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.49500	103.31252	6.49500	103.29439				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.46500	113.15053	7.46500	113.12774				0.00	0	2,589,103,900
Total NBK20A SPOT										0.00	0	2,589,103,900
Total For NBK20A										0.00	0	2,589,103,900
NBK21 On 21/07/2027 Spot Bond			9.21000	107.32194	9.21000	107.29525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.85000	105.91455	5.85000	105.89768				90,324,000,000,000.00	15,440,000,000	7,720,000,00
Total NBK22A SPOT										10,324,000,000,000.00	15,440,000,000	7,720,000,00
Total For NBK22A										10,324,000,000,000.00	15,440,000,000	7,720,000,00
NBK23/ On 19/11/2025 Spot Bond			7.86300	112.17173	7.86300	112.14784				0.00	0	6,000,00
Total NBK23A SPOT										0.00	0	6,000,00
Total For NBK23A										0.00	0	6,000,00
NBK24/ On 19/11/2027 Spot Bond			8.90500	112.26635	8.90500	112.23933				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			6.12500	6.12500	6.12500	104.70067				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.32080				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	48.71032	100.00000	48.60132				80,000,000,000,000.00	800,000,000	400,000,00
Total NBK26A SPOT										10,000,000,000,000.00	800,000,000	400,000,00
Total For NBK26A										10,000,000,000,000.00	800,000,000	400,000,00
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.07815				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.28000	113.64238	8.28000	113.61691				0.00	0	4,172,975,80
Total NBK27A SPOT										0.00	0	4,172,975,80
Total For NBK27A										0.00	0	4,172,975,80
NBK28/ On 02/08/2023 Spot Bond			6.11100	106.15964	6.11100	106.14199				0.00	0	210,440,70
Total NBK28A SPOT										0.00	0	210,440,70
Total For NBK28A										0.00	0	210,440,70
NBK29/ On 31/07/2026 Spot Bond			8.03000	110.10633	8.03000	110.08238				0.00	0	485,486,70
Total NBK29A SPOT										0.00	0	485,486,70
Total For NBK29A										0.00	0	485,486,70
NBK30/ On 20/02/2024 Spot Bond			6.69000	105.72860	6.69000	105.70937				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			6.22000	108.12231	6.22000	108.10401			1,244,000,000,000.00	200,000,000	100,000,000
Total NBK31A SPOT									1,244,000,000,000.00	200,000,000	100,000,000
Total For NBK31A									1,244,000,000,000.00	200,000,000	100,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.26574			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.74548			0.00	600,000,000	600,000,000
Total NBK35B SPOT									0.00	600,000,000	600,000,000
Total For NBK35B									0.00	600,000,000	600,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.12150			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.06000	11.06000	11.06000	75.84509			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.24568			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.64438			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.82373			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.27560			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.59483			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.06637			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.27960			0.00	0	
Total NBK50B SPOT									0.00	0	

Contract 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 NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.80481				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.77272				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.90179				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.76338				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.54024				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.67179				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.02237				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.37724				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.55980				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.37374				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.74478				0.00	0	3,650,000,00
Total NBKB62 SPOT										0.00	0	3,650,000,00
Total For NBKB62										0.00	0	3,650,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.26997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.80607				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			10.23000	100.51072	10.23000	100.48303				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.80768				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.88500	100.83192	9.88500	100.80504				0.00	0	1,579,548,40
Total NCLN85 SPOT										0.00	0	1,579,548,40
Total For NCLN85										0.00	0	1,579,548,40
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.80607				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.80335				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.80011				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.90808				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.90808				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.19714				0.00	0	
Total NGL01G SPOT										0.00	0	

Contract 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 NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	99.92916				0.00	600,000,000	770,000,00
Total NGL02 SPOT										0.00	600,000,000	770,000,00
Total For NGL02										0.00	600,000,000	770,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.25416				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.04599				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.62011				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.16618				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.05155				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.78682				0.00	0	40,000,00
Total NGL08 SPOT										0.00	0	40,000,00
Total For NGL08										0.00	0	40,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.43410				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.21731				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.87872				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/ On 20/10/2023 Spot Bond					0.00000	103.79916				0.00	0	12,000,00
Total NGLT1B SPOT										0.00	0	12,000,00
Total For NGLT1B										0.00	0	12,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	104.98646				0.00	500,000,000	1,160,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total NGT103 SPOT										0.00	500,000,000	1,160,000,000
Total For NGT103										0.00	500,000,000	1,160,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.24877				0.00	0	2,510,000,000
Total NGT104 SPOT										0.00	0	2,510,000,000
Total For NGT104										0.00	0	2,510,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.26964				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.35589				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.64509				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.93203				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.74382				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.61343				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.81324				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.30442				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.16328				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.81926				0.00	65,000,000	65,000,000
Total NHM011 SPOT										0.00	65,000,000	65,000,000
Total For NHM011										0.00	65,000,000	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	99.92480				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92178				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.83688				0.00	40,094,000,000	20,047,000,000
Total NHM016 SPOT										0.00	40,094,000,000	20,047,000,000
Total For NHM016										0.00	40,094,000,000	20,047,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	102.87540				0.00	500,000,000	500,000,000
Total NHM018 SPOT										0.00	500,000,000	500,000,000
Total For NHM018										0.00	500,000,000	500,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.59308				0.00	40,454,000,000	20,227,000,000
Total NHM019 SPOT										0.00	40,454,000,000	20,227,000,000
Total For NHM019										0.00	40,454,000,000	20,227,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.82371				0.00	0	1,500,000,000
Total NHM020 SPOT										0.00	0	1,500,000,000
Total For NHM020										0.00	0	1,500,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	100.23609				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	226.28833			287,400,000,000.00		60,000,000	30,000,000
Total NI202 SPOT									287,400,000,000.00		60,000,000	30,000,000
Total For NI202									287,400,000,000.00		60,000,000	30,000,000
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	211.69229			0.00		0	
Total NI210 SPOT									0.00		0	
Total For NI210									0.00		0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	155.40701			0.00		0	
Total NI25 SPOT									0.00		0	
Total For NI25									0.00		0	
NI29 On 31/03/2029 Spot Bond			3.57000	3.57000	3.57000	115.12865			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	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.61000	4.61000	4.61000	117.68093				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	154.95430				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.86588	3.45000	205.80897		18,485,100,000,000.00		5,358,000,000	2,679,000,000	
Total NILB12 SPOT								18,485,100,000,000.00		5,358,000,000	2,679,000,000	
Total For NILB12								18,485,100,000,000.00		5,358,000,000	2,679,000,000	
NILB13 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	155.81795				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.06500	3.06500	3.06500	215.85065				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21000	214.19875	3.21000	214.14093				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.72500	116.02525	4.72500	115.98911				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.37059				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.16423				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.97302				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.00944				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.36904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.47406				0.00	0	26,000,00
Total NN023 SPOT										0.00	0	26,000,00
Total For NN023										0.00	0	26,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.89336				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.25330				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.65567				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.21344				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.70006				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.77522				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.27178				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.28108				0.00	0	100,000,00
Total NN040 SPOT										0.00	0	100,000,00
Total For NN040										0.00	0	100,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	166.59687				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.46840				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	166.35544				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.58823				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.93745				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.32956				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.34536				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.08167				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.61456				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.93423				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.71093				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.07875				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.49631				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.16036				0.00	0	
Total NN097 SPOT										0.00	0	

Contract 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 NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.29716				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.86730				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.04218				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.93713				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.86730				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.84343				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.11618				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.95280				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.90340				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.81417				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.72000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.20000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	121.85000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	120.24000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	118.60762				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	121.14049				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.74890				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	105.55325				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	121.14049				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 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	92.03567				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	92.36040				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.42567				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05: On 22/03/2022 Spot Bond					0.00000	101.09812				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.09473				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.09473				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.73764				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	101.02292				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.02159				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.15074				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.55782				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.54411				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.60186				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	129.09640				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.59605				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract 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 NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.26496				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.26548				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.24163				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.20084				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.23418				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.28284				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.27189				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.22018				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.19570				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22663				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.10000	107.57011	7.10000	107.54937				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.54000	204.19280	2.54000	204.14136				0.00	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 NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			10.76500	110.33713	10.76500	110.30534				598,925,846,000.00	55,636,400	461,604,700
Total NRA028 SPOT										598,925,846,000.00	55,636,400	461,604,700
Total For NRA028										598,925,846,000.00	55,636,400	461,604,700
NRA028 On 30/11/2028 Spot Bond			100.00000	15.71756	100.00000	15.68257				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.19992				0.00	400,000,000	236,000,000
Total NTC21 SPOT										0.00	400,000,000	236,000,000
Total For NTC21										0.00	400,000,000	236,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.63316				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.29036				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94294				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94210				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.82994				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.42802				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.58845				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.81420				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.11213				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.46000	99.85861	6.46000	99.84096				0.00	0	37,420,60
Total OML06 SPOT										0.00	0	37,420,60
Total For OML06										0.00	0	37,420,60
OML07 On 19/03/2025 Spot Bond			7.85500	107.96054	7.85500	107.93757			27,806,700,000,000.00	3,540,000,000	3,300,000,00	
Total OML07 SPOT									27,806,700,000,000.00	3,540,000,000	3,300,000,00	
Total For OML07									27,806,700,000,000.00	3,540,000,000	3,300,000,00	
OML09 On 14/09/2022 Spot Bond			6.68500	101.98374	6.68500	101.96522				0.00	0	42,593,10
Total OML09 SPOT										0.00	0	42,593,10
Total For OML09										0.00	0	42,593,10
OML10 On 14/09/2025 Spot Bond			8.56000	108.21171	8.56000	108.18667				0.00	0	3,370,330,10
Total OML10 SPOT										0.00	0	3,370,330,10
Total For OML10										0.00	0	3,370,330,10
OML11 On 11/06/2024 Spot Bond					0.00000	99.92321				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.38181				0.00	400,000,000	3,000,000,00
Total OML12 SPOT										0.00	400,000,000	3,000,000,00
Total For OML12										0.00	400,000,000	3,000,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.17802				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.23102				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.24774				0.00	0	
Total PEP02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.28099				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.92082				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.17193				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.94362				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.17055				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.78000	108.87879	8.48500	110.04079			650,166,066,558,000.00	3,679,973,356,100	2,874,880,284,90	
Total R186 SPOT									10,166,066,558,000.00	679,973,356,100	374,880,284,90	
Total For R186									10,166,066,558,000.00	679,973,356,100	374,880,284,90	
R197 On 07/12/2023 Spot Bond			1.24000	326.75876	1.26000	326.57967			90,749,623,944,000.00	73,185,180,600	61,465,471,90	
Total R197 SPOT									10,749,623,944,000.00	73,185,180,600	61,465,471,90	
Total For R197									10,749,623,944,000.00	73,185,180,600	61,465,471,90	
R202 On 07/12/2033 Spot Bond			3.80000	248.34094	3.79000	248.50464			370,260,848,520,000.00	97,437,065,400	134,190,671,50	
Total R202 SPOT									10,260,848,520,000.00	97,437,065,400	134,190,671,50	
Total For R202									10,260,848,520,000.00	97,437,065,400	134,190,671,50	
R2023 On 28/02/2023 Spot Bond			5.59000	102.24106	5.50000	102.31121			415,378,961,917,000.00	610,980,136,300	671,400,958,70	
Total R2023 SPOT									15,378,961,917,000.00	610,980,136,300	671,400,958,70	
Total For R2023									15,378,961,917,000.00	610,980,136,300	671,400,958,70	
R2030 On 31/01/2030 Spot Bond			10.23500	88.94077	9.92000	90.48098			259,427,853,399,000.00	3,399,064,763,400	1,409,645,366,90	
Total R2030 SPOT									19,427,853,399,000.00	399,064,763,400	409,645,366,90	
Total For R2030									19,427,853,399,000.00	399,064,763,400	409,645,366,90	
R2032 On 31/03/2032 Spot Bond			10.64000	89.11950	10.32500	90.84261			727,442,496,624,000.00	1,666,113,016,600	938,577,979,50	
Total R2032 SPOT									17,442,496,624,000.00	666,113,016,600	938,577,979,50	
Total For R2032									17,442,496,624,000.00	666,113,016,600	938,577,979,50	
R2035 On 28/02/2035 Spot Bond			11.00500	85.72717	10.73500	87.37118			228,649,171,816,500.00	2,474,207,103,300	1,486,929,416,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2035 SPOT										28,649,171,816,500.00	474,207,103,300	486,929,416,400
Total For R2035										28,649,171,816,500.00	474,207,103,300	486,929,416,400
R2037 On 31/01/2037 Spot Bond			11.18500	81.63782	10.91000	83.32344				817,496,519,451,500.00	1,861,197,721,900	1,297,373,069,700
Total R2037 SPOT										17,496,519,451,500.00	861,197,721,900	297,373,069,700
Total For R2037										17,496,519,451,500.00	861,197,721,900	297,373,069,700
R2040 On 31/01/2040 Spot Bond			11.30000	83.44251	11.03500	85.18128				335,938,528,730,000.00	1,534,153,852,100	1,036,513,886,100
Total R2040 SPOT										15,938,528,730,000.00	534,153,852,100	336,513,886,100
Total For R2040										15,938,528,730,000.00	534,153,852,100	336,513,886,100
R2044 On 31/01/2044 Spot Bond			11.34500	80.09140	11.08000	81.85343				220,233,243,804,000.00	1,782,303,503,200	1,747,422,994,600
Total R2044 SPOT										20,233,243,804,000.00	782,303,503,200	747,422,994,600
Total For R2044										20,233,243,804,000.00	782,303,503,200	747,422,994,600
R2048 On 28/02/2048 Spot Bond			11.28500	79.08946	11.01500	80.93838				604,491,524,589,000.00	1,395,612,895,400	1,196,941,115,200
Total R2048 SPOT										14,491,524,589,000.00	395,612,895,400	196,941,115,200
Total For R2048										14,491,524,589,000.00	395,612,895,400	196,941,115,200
R209 On 31/03/2036 Spot Bond			10.98500	69.25792	10.71500	70.69234				190,667,067,667,500.00	745,622,855,500	567,022,328,100
Total R209 SPOT										10,667,067,667,500.00	745,622,855,500	567,022,328,100
Total For R209										10,667,067,667,500.00	745,622,855,500	567,022,328,100
R210 On 31/03/2028 Spot Bond			2.70000	220.28068	2.71000	220.10308				306,322,194,960,000.00	113,452,664,800	211,629,727,000
Total R210 SPOT										16,322,194,960,000.00	113,452,664,800	211,629,727,000
Total For R210										16,322,194,960,000.00	113,452,664,800	211,629,727,000
R213 On 28/02/2031 Spot Bond			10.48500	80.25615	10.17500	81.78927				264,614,999,717,000.00	692,857,892,200	555,130,009,900
Total R213 SPOT										14,614,999,717,000.00	692,857,892,200	555,130,009,900
Total For R213										14,614,999,717,000.00	692,857,892,200	555,130,009,900
R214 On 28/02/2041 Spot Bond			11.28500	63.07158	11.01500	64.54272				847,225,721,896,000.00	1,138,433,825,600	578,045,540,800
Total R214 SPOT										17,225,721,896,000.00	138,433,825,600	578,045,540,800
Total For R214										17,225,721,896,000.00	138,433,825,600	578,045,540,800
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.10404				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.52291				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.05665				0.00	0	26,000,000
Total RDFB14 SPOT										0.00	0	26,000,000
Total For RDFB14										0.00	0	26,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.16549				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.90554				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.61520				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.11742				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.21418				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.21098				0.00	0	4,800,000,00
Total RDFB21 SPOT										0.00	0	4,800,000,00
Total For RDFB21										0.00	0	4,800,000,00
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.07226				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.25703				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.06217				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.40858				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.66449				0.00	400,000,000	200,000,00
Total RDFB27 SPOT										0.00	400,000,000	200,000,00
Total For RDFB27										0.00	400,000,000	200,000,00
RED13: On 13/05/2026 Spot Bond					0.00000	100.50254				0.00	0	
Total RED131 SPOT										0.00	0	

Contract 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 RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.33621				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.45327				0.00	400,000,000	200,000,000
Total RED151 SPOT										0.00	400,000,000	200,000,000
Total For RED151										0.00	400,000,000	200,000,000
RED16: On 07/12/2022 Spot Bond					0.00000	100.04459				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.59547				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.99157				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04103				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.67059				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.44991				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.99642				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.86071				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.18489				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.74845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.93846				0.00	400,000,000	200,000,000
Total RES50 SPOT										0.00	400,000,000	200,000,000
Total For RES50										0.00	400,000,000	200,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.54472				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.80836				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			215,000,000,000,000.00		132,150,000,000	79,800,000,000
Total RFCA1 SPOT									15,000,000,000,000.00		132,150,000,000	79,800,000,000
Total For RFCA1									15,000,000,000,000.00		132,150,000,000	79,800,000,000
RFCB1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00		11,600,000,000	11,600,000,000
Total RFCB1 SPOT									10,000,000,000,000.00		11,600,000,000	11,600,000,000
Total For RFCB1									10,000,000,000,000.00		11,600,000,000	11,600,000,000
RFCC1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000,000.00		4,500,000,000	4,500,000,000
Total RFCC1 SPOT									10,000,000,000,000.00		4,500,000,000	4,500,000,000
Total For RFCC1									10,000,000,000,000.00		4,500,000,000	4,500,000,000
RFCD1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00		5,000,000,000	5,000,000,000
Total RFCD1 SPOT									10,000,000,000,000.00		5,000,000,000	5,000,000,000
Total For RFCD1									10,000,000,000,000.00		5,000,000,000	5,000,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total RMBI06 SPOT									0.00		0	
Total For RMBI06									0.00		0	
RW23 On 10/12/2023 Spot Bond			7.15000	106.17499	7.15000	106.15450			0.00		0	
Total RW23 SPOT									0.00		0	
Total For RW23									0.00		0	
RW28 On 10/12/2028 Spot Bond			12.43000	92.73302	12.43000	92.70230			0.00		0	
Total RW28 SPOT									0.00		0	
Total For RW28									0.00		0	
RW31 On 30/06/2031 Spot Bond			11.47500	97.60191	11.47500	97.57200			0.00		0	
Total RW31 SPOT									0.00		0	
Total For RW31									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	101.59737			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.60000	97.82234	10.60000	97.79459			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.66000	104.51585	5.66000	104.49984			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									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	100.54808			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.57440			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.28500	109.32657	8.28500	109.30206		497,100,000,000.00	60,000,000	41,000,000	
Total SBS20 SPOT								497,100,000,000.00	60,000,000	41,000,000	
Total For SBS20								497,100,000,000.00	60,000,000	41,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.83990			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.08500	105.97318	7.08500	105.95279			0.00	0	4,519,098,000
Total SBS27 SPOT									0.00	0	4,519,098,000
Total For SBS27									0.00	0	4,519,098,000
SBS3 On 25/05/2026 Spot Bond			8.36500	101.80548	8.36500	101.78244			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.69500	106.88762	8.69500	106.86263			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.80500	104.94477	7.80500	104.92257			0.00	0	
Total SBS34 SPOT									0.00	0	

Contract 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 SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.85000	104.16251	7.85000	104.14035			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.75500	100.83593	9.75500	100.80940			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.00000	105.84490	6.00000	105.82762		3,600,000,000,000.00	600,000,000	130,000,000	
Total SBS41 SPOT								3,600,000,000,000.00	600,000,000	130,000,000	
Total For SBS41								3,600,000,000,000.00	600,000,000	130,000,000	
SBS42 On 12/11/2025 Spot Bond			7.98500	111.78086	7.98500	111.75668		2,155,950,000,000.00	270,000,000	1,823,552,500	
Total SBS42 SPOT								2,155,950,000,000.00	270,000,000	1,823,552,500	
Total For SBS42								2,155,950,000,000.00	270,000,000	1,823,552,500	
SBS43 On 12/11/2027 Spot Bond			8.78500	112.46967	8.78500	112.44295		0.00	0	0	
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			6.33500	104.54971	6.33500	104.53171		0.00	0	0	
Total SBS46 SPOT								0.00	0	0	
Total For SBS46								0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.13324		0.00	0	0	
Total SBS47 SPOT								0.00	0	0	
Total For SBS47								0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			7.39000	7.39000	7.39000	105.15795		0.00	0	0	
Total SBS51 SPOT								0.00	0	0	
Total For SBS51								0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.68004		0.00	0	0	
Total SBS52 SPOT								0.00	0	0	
Total For SBS52								0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16883		0.00	0	1,000,000,000	
Total SBS53 SPOT								0.00	0	1,000,000,000	
Total For SBS53								0.00	0	1,000,000,000	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.25767		0.00	3,600,000,000	1,422,000,000	
Total SBS55 SPOT								0.00	3,600,000,000	1,422,000,000	
Total For SBS55								0.00	3,600,000,000	1,422,000,000	
SBS56 On 12/06/2022 Spot Bond			4.98500	103.16465	4.98500	103.15074		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.12413				0.00	440,000,000	150,000,00
Total SBS57 SPOT										0.00	440,000,000	150,000,00
Total For SBS57										0.00	440,000,000	150,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.33194				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.03648				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.88026				0.00	0	500,000,00
Total SBS62 SPOT										0.00	0	500,000,00
Total For SBS62										0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.38848				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.58784				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.99193				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.18514				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.96443				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.37587				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.13224				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.44729				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.43094				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.17459				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.66000	324.49634	1.66000	324.42237			2,550,656,400,000.00	1,536,540,000	2,162,540,000	
Total SBSI11 SPOT									2,550,656,400,000.00	1,536,540,000	2,162,540,000	
Total For SBSI11									2,550,656,400,000.00	1,536,540,000	2,162,540,000	
SBSI14 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	225.45025			0.00	0		
Total SBSI14 SPOT									0.00	0		
Total For SBSI14									0.00	0		
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.24500			0.00	0		
Total SBSS01 SPOT									0.00	0		
Total For SBSS01									0.00	0		
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.25261			0.00	1,400,000,000	650,000,000	
Total SBSS02 SPOT									0.00	1,400,000,000	650,000,000	
Total For SBSS02									0.00	1,400,000,000	650,000,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.02825			0.00	200,000,000	100,000,000	
Total SBT101 SPOT									0.00	200,000,000	100,000,000	
Total For SBT101									0.00	200,000,000	100,000,000	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.65995			0.00	0	40,000,000	
Total SBT102 SPOT									0.00	0	40,000,000	
Total For SBT102									0.00	0	40,000,000	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.31337			0.00	0	14,000,000	
Total SBT103 SPOT									0.00	0	14,000,000	
Total For SBT103									0.00	0	14,000,000	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.45116			0.00	0	1,796,780,000	
Total SBT104 SPOT									0.00	0	1,796,780,000	
Total For SBT104									0.00	0	1,796,780,000	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SBT105 SPOT									0.00	0		

Contract 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 SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.68774				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.22484				0.00	200,000,000	233,000,000
Total SBT201 SPOT										0.00	200,000,000	233,000,000
Total For SBT201										0.00	200,000,000	233,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.39370				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.87000	108.43799	6.87000	108.41787				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.39180				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.28787				0.00	400,000,000	1,200,000,000
Total SBT206 SPOT										0.00	400,000,000	1,200,000,000
Total For SBT206										0.00	400,000,000	1,200,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.41845				0.00	400,000,000	235,000,000
Total SBT207 SPOT										0.00	400,000,000	235,000,000
Total For SBT207										0.00	400,000,000	235,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.42405				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.29916				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.96767				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.34497				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.35630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.43500	95.70962	9.43500	95.68525				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.37117				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.41935				0.00	0	31,000,00
Total SLRA5 SPOT										0.00	0	31,000,00
Total For SLRA5										0.00	0	31,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.38364				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.38050				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.40544				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.37434				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.40545				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.39919				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.44280				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.38681				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.41790				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.41476				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.19500	109.54163	7.19500	109.52036				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.38277				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17248				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.47256				0.00	200,000,000	200,000,000
Total SOLB01 SPOT										0.00	200,000,000	200,000,000
Total For SOLB01										0.00	200,000,000	200,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.27348				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.55301				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.25137				0.00	0	1,760,000,000
Total SPDA14 SPOT										0.00	0	1,760,000,000
Total For SPDA14										0.00	0	1,760,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.25688				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.18228				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.85823				0.00	0	
Total SPG005 SPOT										0.00	0	

Contract 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 SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	99.90229				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.08705				0.00	400,000,000	200,000,000
Total SPG007 SPOT										0.00	400,000,000	200,000,000
Total For SPG007										0.00	400,000,000	200,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	101.09470				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.94260				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.24562				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.72842				0.00	200,000,000	600,000,000
Total SSA07 SPOT										0.00	200,000,000	600,000,000
Total For SSA07										0.00	200,000,000	600,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.06482				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	154.67484				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.46000	110.16728	8.46000	110.14221				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.66500	84.45571	9.66500	84.43405				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.96221				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN041 On 13/10/2023 Spot Bond					0.00000	100.85279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.90000	108.28872	6.90000	108.26854				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.76000	115.51602	4.76000	115.47994				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.29675				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.65922				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.41304				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.29000	2.29000	2.29000	321.06293				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.64111				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.55946				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.84443				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	155.21279				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	115.47994				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.94000	3.94000	3.94000	112.42261				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	206.32774				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17151				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16853				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92061				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92251				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.79462				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.81513				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.80874				0.00	0	26,000,00
Total SSN077 SPOT										0.00	0	26,000,00
Total For SSN077										0.00	0	26,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.87270				0.00	0	26,000,00
Total SSN078 SPOT										0.00	0	26,000,00
Total For SSN078										0.00	0	26,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.17678				0.00	0	
Total SSN081 SPOT										0.00	0	

Contract 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.93247				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.51500				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.66500	4.66500	4.66500	228.93153				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.19667				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.73224				0.00	3,000,000,000	1,500,000,000
Total SSN093 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SSN093										0.00	3,000,000,000	1,500,000,000
SSN09: On 28/05/2025 Spot Bond					0.00000	100.14501				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.18689				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.01676				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.58500	87.24341	10.58500	87.21856				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.51159				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.04000	99.10963	4.04000	204.64868				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.84500	93.82576	4.84500	225.13692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.42766				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.39298				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.01320				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.13882				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	101.06144				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.83842				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.75106				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.85733				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.74605				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.57042				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.67415				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 09/12/2022 Spot Bond					0.00000	100.01761				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14(On 03/05/2022 Spot Bond					0.00000	100.58162				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14(On 09/05/2022 Spot Bond					0.00000	100.43956				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.23568				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	100.10005				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST20(On 08/12/2026 Spot Bond					0.00000	100.03162				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001(On 01/03/2027 Spot Bond					0.00000	100.04298				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.95500	104.13027	8.95500	104.10521				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.23108				0.00	0	322,427,30
Total T16OM4 SPOT										0.00	0	322,427,30
Total For T16OM4										0.00	0	322,427,30
T17A11 On 21/02/2024 Spot Bond					0.00000	100.25272				0.00	0	5,880,000,00
Total T17A11 SPOT										0.00	0	5,880,000,00
Total For T17A11										0.00	0	5,880,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	100.25180				0.00	0	1,010,000,00
Total T17A12 SPOT										0.00	0	1,010,000,00
Total For T17A12										0.00	0	1,010,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.26313				0.00	0	
Total T17A21 SPOT										0.00	0	

Contract 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 T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.25853				0.00	0	880,000,00
Total T17A22 SPOT										0.00	0	880,000,00
Total For T17A22										0.00	0	880,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	100.35282	7.21000	100.33319				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.37735	7.72000	100.35635				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.44167				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.47292				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.84647				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.09572				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.43362				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.52843				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.79863				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.84874				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.35314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.20598				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162On 27/05/2024 Spot Bond					0.00000	99.84606				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163On 22/10/2022 Spot Bond					0.00000	100.79352				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164On 22/10/2024 Spot Bond					0.00000	101.26316				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165On 15/10/2023 Spot Bond					0.00000	100.56658				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166On 15/10/2025 Spot Bond					0.00000	100.80408				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167On 27/09/2024 Spot Bond					0.00000	100.92690				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168On 27/09/2026 Spot Bond					0.00000	100.97603				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169On 30/11/2024 Spot Bond					0.00000	99.99476				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170On 30/11/2026 Spot Bond					0.00000	100.14940				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171On 22/02/2025 Spot Bond					0.00000	100.22332				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS172 On 22/02/2027 Spot Bond					0.00000	100.23291				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.26781				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.92862				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.22416				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.26152				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.25138				0.00	0	18,439,40
Total TH15A9 SPOT										0.00	0	18,439,40
Total For TH15A9										0.00	0	18,439,40
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.28271				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.41533				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.44537				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.30433				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.50206				0.00	0	
Total TH15C2 SPOT										0.00	0	

Contract 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.29329				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.94222				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.58306				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39111				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37001				0.00	0	550,000,00
Total TH16A1 SPOT										0.00	0	550,000,00
Total For TH16A1										0.00	0	550,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.48673				0.00	600,000,000	300,000,00
Total TH16A2 SPOT										0.00	600,000,000	300,000,00
Total For TH16A2										0.00	600,000,000	300,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.41429	8.49000	100.39123				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.48271				0.00	0	275,000,00
Total TH16A4 SPOT										0.00	0	275,000,00
Total For TH16A4										0.00	0	275,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.26565				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.25413				0.00	0	200,000,00
Total TH16A7 SPOT										0.00	0	200,000,00
Total For TH16A7										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.26427				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.28276	5.76000	100.26703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.27440				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.29097				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.29189				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.28867				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.31075				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.30477				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.38740				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.42633				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.40344				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.28377				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.27689				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.30028				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.28974				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.38445				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.36755				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.23109				0.00	0	800,089,60
Total TH17O2 SPOT										0.00	0	800,089,60
Total For TH17O2										0.00	0	800,089,60
TL23 On 05/09/2022 Spot Bond					0.00000	99.93721				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.60000	101.26079	6.60000	101.24306				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	105.43084	7.22000	105.41053				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.83486				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.89122				0.00	0	43,000,00
Total TL27 SPOT										0.00	0	43,000,00
Total For TL27										0.00	0	43,000,00
TL28 On 24/04/2025 Spot Bond			8.95500	104.36770	8.95500	104.34259				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.20047				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.91727			0.00	200,000,000	100,000,00
Total TL30 SPOT									0.00	200,000,000	100,000,00
Total For TL30									0.00	200,000,000	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.39492			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.46063			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.18000	109.26340	7.18000	109.24211		8,166,069,608,000.00		1,137,335,600	1,952,615,30
Total TN23 SPOT								8,166,069,608,000.00		1,137,335,600	1,952,615,30
Total For TN23								8,166,069,608,000.00		1,137,335,600	1,952,615,30
TN23/R On 06/11/2023 Spot Bond			100.00000	37.60367	100.00000	37.51953		0.00		0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			9.24500	101.25228	9.24500	101.22700		1,116,474,274,000.00		120,765,200	1,721,217,40
Total TN25 SPOT								1,116,474,274,000.00		120,765,200	1,721,217,40
Total For TN25								1,116,474,274,000.00		120,765,200	1,721,217,40
TN25/R On 19/08/2025 Spot Bond			100.00000	15.47477	100.00000	15.44014		0.00		0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			10.38500	96.59972	10.38500	96.57270		1,074,176,629,000.00		103,435,400	18,627,348,60
Total TN27 SPOT								1,074,176,629,000.00		103,435,400	18,627,348,60
Total For TN27								1,074,176,629,000.00		103,435,400	18,627,348,60
TN27/R On 14/11/2027 Spot Bond			100.00000	12.47944	100.00000	12.45151		0.00		0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			10.85000	98.04568	10.85000	98.04075		0.00		0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.52000	98.92642	11.52000	98.89598		0.00		0	1,200,000,00
Total TN30 SPOT								0.00		0	1,200,000,00
Total For TN30								0.00		0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.70664	8.00000	119.68085		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.94200	97.24154	11.94200	97.23617				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.23500	93.69598	12.23500	93.66542				0.00	0	720,000,00
Total TN40 SPOT										0.00	0	720,000,00
Total For TN40										0.00	0	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.49958	10.75000	104.46953				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	100.52906				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.56591				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.12000	102.44114	5.12000	101.59397				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.17220				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.45620				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.18519				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.52784				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.12111	7.61000	101.65504				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/06/2022 Spot Bond					0.00000	101.01248				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.28222				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.88587				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.61000	104.47815	6.61000	104.45938				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.37808				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.48152				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02097				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.80549				0.00	0	11,000,00
Total TRA4A2 SPOT										0.00	0	11,000,00
Total For TRA4A2										0.00	0	11,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.84799				0.00	0	33,000,00
Total TRA4A3 SPOT										0.00	0	33,000,00
Total For TRA4A3										0.00	0	33,000,00
TRA4A On 13/04/2024 Spot Bond			6.90000	108.21992	6.90000	108.19976				0.00	0	35,000,00
Total TRA4A4 SPOT										0.00	0	35,000,00
Total For TRA4A4										0.00	0	35,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.80549				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.84799				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract 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 TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.51496	8.62000	103.49096				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.93354				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.62118				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.34045				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.59960				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.70113				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.13758				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257: On 11/03/2022 Spot Bond					0.00000	99.98644				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258: On 16/03/2022 Spot Bond					0.00000	99.91725				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259: On 11/05/2022 Spot Bond					0.00000	99.17716				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260: On 16/09/2022 Spot Bond					0.00000	97.34440				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	94.56776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.34667				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.21703				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.83496				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.53138				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	101.02422				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.71156				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.62713				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.54271				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.48078				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.44273				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.25616				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 27/05/2022 Spot Bond					0.00000	100.16775				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.07770				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.78500	101.72805	10.78500	101.69903				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.35873				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.39920				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.38177				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.42397				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.41789				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.44930				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.49873				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.53098				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.89380				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract 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 VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.09386				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.20713				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.38313				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.43036				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.20111				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.17083				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.29425				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										3.23e+017	673,675,162,076	021,422,197,20
Total for SPOT :										3.23e+017	673,675,162,076	021,422,197,20
Total Futures									3.226299758e+017	673,675,186,403	021,423,303,65	
Total Options									12 916 280.000000000		10,500	148,71
Grand Total:									3.23e+017	673,675,196,903	021,423,452,36	