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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2022

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 04/08/2022 Bond Future			11.83566	76.59194	11.77641	76.88498			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.05669	73.91220	11.99482	74.20993			0.00	0	
ES33 On 02/02/2023 Bond Future			12.26352	75.14393	12.19881	75.44730			0.00	0	
ES33 On 04/05/2023 Bond Future			12.45218	72.71805	12.38457	73.02749			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.22157	74.94302	12.17242	75.22357			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.42346	71.76177	12.37212	72.04686			0.00	0	
ES42 On 02/02/2023 Bond Future			12.60590	72.95979	12.55231	73.25031			0.00	0	
ES42 On 04/05/2023 Bond Future			12.78016	70.02223	12.72421	70.31857			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 04/08/2022 Bond Future			162.61229	162.61229	162.71945	162.71945			0.00	0	7,30
I2025 On 03/11/2022 Bond Future			164.95196	164.95196	165.06164	165.06164			0.00	0	
I2025 On 02/02/2023 Bond Future			166.01257	166.01257	166.12558	166.12558			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	04/05/2023	Bond Future			169.01642	169.01642	169.13277	169.13277			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			122.21663	122.21663	122.56942	122.56942			0.00	0	3,85
I2029	On	03/11/2022	Bond Future			122.73020	122.73020	123.08874	123.08874			0.00	0	
I2029	On	02/02/2023	Bond Future			124.77116	124.77116	125.13683	125.13683			0.00	0	
I2029	On	04/05/2023	Bond Future			125.74512	125.74512	126.11830	126.11830			0.00	0	
Total I2029 Future												0.00	0	3,85
Total For I2029												0.00	0	3,85
I2033	On	04/08/2022	Bond Future			116.13664	116.13664	116.15796	116.15796			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			116.47950	116.47950	116.50183	116.50183			0.00	0	
I2033	On	02/02/2023	Bond Future			118.41627	118.41627	118.44009	118.44009			0.00	0	
I2033	On	04/05/2023	Bond Future			119.19088	119.19088	119.21593	119.21593			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			132.84271	132.84271	133.14356	133.14356			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			134.75424	134.75424	135.06026	135.06026			0.00	0	
I2038	On	02/02/2023	Bond Future			135.10287	135.10287	135.41524	135.41524			0.00	0	
I2038	On	04/05/2023	Bond Future			137.54853	137.54853	137.86762	137.86762			0.00	0	
Total I2038 Future												0.00	0	4,10
Total For I2038												0.00	0	4,10
I2046	On	04/08/2022	Bond Future			122.55599	122.55599	122.62374	122.62374			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			122.36342	122.36342	122.43285	122.43285			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			124.39898	124.39898	124.47063	124.47063			0.00	0	
I2046	On	04/05/2023	Bond Future			124.63429	124.63429	124.70823	124.70823			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			124.61632	124.61632	125.88491	125.88491			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			126.40913	126.40913	127.69684	127.69684			0.00	0	
I2050	On	02/02/2023	Bond Future			126.40966	126.40966	127.71993	127.71993			0.00	0	
I2050	On	04/05/2023	Bond Future			128.69773	128.69773	130.03265	130.03265			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.44271	108.79388	8.40316	108.94245		4.93	60,271,809.52	554	81,00
R186	On	03/11/2022	Bond Future			8.63853	110.33288	8.59580	110.48425		4.73	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.79591	106.84951	8.74945	107.00443		4.78	0.00	0	
R186	On	04/05/2023	Bond Future			8.92646	108.76457	8.87580	108.92315		4.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												60,271,809.52	554	92,13
R186	On	04/08/2022	Bond Future	6.96	Call			7.93000	0.00793	5,320	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,491.76000	1.49176	1,575,460	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			471.22000	0.47122	405,250	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,466.35000	1.46635	1,548,950	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			484.09000	0.48409	417,010	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,441.19000	1.44119	1,522,680	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			5,609.11000	5.60911	5,755,070	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			278.28000	0.27828	231,530	4.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,960.70000	1.96070	2,062,520	4.84	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,066.57000	5.06657	4,917,770	6.43	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			42.25000	0.04225	42,020	6.43	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			458.59000	0.45859	393,720	4.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,242.71000	1.24271	1,158,320	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,476.34000	1.47634	1,543,320	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,261.07000	1.26107	1,176,020	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,459.15000	1.45915	1,525,470	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,279.58000	1.27958	1,193,860	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,442.13000	1.44213	1,507,780	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			2,046.85000	2.04685	1,939,500	5.02	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			940.03000	0.94003	984,050	5.02	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			777.59000	0.77759	713,530	4.63	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,084.54000	2.08454	2,171,850	4.63	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,453.70000	2.45370	2,542,320	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,056.01000	1.05601	989,170	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,433.68000	2.43368	2,521,760	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,028.63000	1.02863	962,860	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,474.17000	2.47417	2,563,320	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,042.10000	1.04210	975,800	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,887.60000	1.88760	1,800,990	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,031.21000	2.03121	2,103,180	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,904.35000	1.90435	1,817,320	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,016.59000	2.01659	2,088,140	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,870.93000	1.87093	1,784,740	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,045.93000	2.04593	2,118,320	4.70	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												60,271,809.52	554	111,55
R197	On	04/08/2022	Bond Future			329.14024	329.14024	329.07234	329.07234			0.00	0	8;
R197	On	03/11/2022	Bond Future			333.87474	333.87474	333.80792	333.80792			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			330.69906	330.69906	330.63415	330.63415			0.00	0	
R197	On	04/05/2023	Bond Future			336.68747	336.68747	336.62386	336.62386			0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87
R202	On	04/08/2022	Bond Future			252.36861	252.36861	252.29609	252.29609			0.00	0	6,5
R202	On	03/11/2022	Bond Future			255.99876	255.99876	255.92699	255.92699			0.00	0	
R202	On	02/02/2023	Bond Future			255.61925	255.61925	255.54856	255.54856			0.00	0	
R202	On	04/05/2023	Bond Future			260.24509	260.24509	260.17506	260.17506			0.00	0	
Total R202 Future												0.00	0	6,57
Total For R202												0.00	0	6,57
R2023	On	04/08/2022	Bond Future			5.59646	104.59250	5.58431	104.59916		0.57	0.00	0	22,1
R2023	On	03/11/2022	Bond Future			5.48437	102.15585	5.46033	102.16326		0.33	0.00	0	
Total R2023 Future												0.00	0	22,1
R2023	On	04/08/2022	Bond Future	6.03	Call			270.81000	0.27081	263,610	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			27.10000	0.02710	26,560	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			275.61000	0.27561	268,400	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			26.44000	0.02644	25,890	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			280.43000	0.28043	273,210	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			25.81000	0.02581	25,250	0.63	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			272.05000	0.27205	265,320	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			29.15000	0.02915	29,830	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			274.70000	0.27470	267,960	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			28.74000	0.02874	29,410	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			277.38000	0.27738	270,620	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			28.35000	0.02835	29,000	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,1
R2030	On	04/08/2022	Bond Future			10.01558	89.78311	9.95591	90.07152		8.14	150,386,709.25	1,675	96,9
R2030	On	03/11/2022	Bond Future			10.20738	91.05420	10.14470	91.34727		7.87	0.00	0	18,7
R2030	On	02/02/2023	Bond Future			10.37830	88.54316	10.31224	88.84193		7.84	0.00	0	
R2030	On	04/05/2023	Bond Future			10.53592	90.13210	10.46630	90.43692		7.59	0.00	0	
Total R2030 Future												150,386,709.25	1,675	115,6
R2030	On	04/08/2022	Bond Future	9.54	Put			2,487.52000	2.48752	2,685,690	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			457.19000	0.45719	365,120	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,450.78000	2.45078	2,647,120	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			470.42000	0.47042	376,510	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,414.22000	2.41422	2,608,720	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,791.54000	4.79154	4,514,760	9.47	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	8.30	Call			1.75000	0.00175	0,910	7.61		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,497.41000	8.49741	8,784,980	7.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			75.17000	0.07517	52,070	7.65		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,602.33000	4.60233	4,867,640	7.65		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			444.11000	0.44411	353,870	8.01		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			137.05000	0.13705	148,680	9.47		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.09	Call			1,747.39000	1.74739	1,589,600	7.93		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,004.15000	2.00415	2,139,430	7.93		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			316.16000	0.31616	339,670	9.47		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			970.45000	0.97045	860,790	7.70		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,085.30000	3.08530	3,268,710	7.70		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,723.82000	1.72382	1,567,250	7.92		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,027.62000	2.02762	2,164,120	7.92		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,770.90000	1.77090	1,611,910	7.93		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,980.65000	1.98065	2,114,730	7.93		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			2,016.32000	2.01632	1,845,460	8.00		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,757.69000	1.75769	1,879,900	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			6,688.02000	6.68802	6,418,460	9.47		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,101.84000	3.10184	3,267,470	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,645.62000	1.64562	1,511,480	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,075.22000	3.07522	3,239,850	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,665.39000	1.66539	1,530,260	7.85		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,048.75000	3.04875	3,212,390	7.85		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,281.10000	1.28110	1,166,750	7.73		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,641.73000	3.64173	3,826,150	7.73		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			0.00000	0.00000	1,215,030	7.75	486,012.00		400	40
R2030 On 02/02/2023 Bond Future	9.83	Put			0.00000	0.00000	3,734,000	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,530.41000	1.53041	1,402,220	7.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,238.05000	3.23805	3,408,630	7.81		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			508.36000	0.50836	448,650	7.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,735.86000	5.73586	5,974,920	7.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,058.63000	1.05863	957,920	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,078.22000	4.07822	4,276,280	7.65		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			0.00000	0.00000	1,150,840	7.72		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			0.00000	0.00000	3,857,110	7.72		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			251.44000	0.25144	216,980	7.29		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,625.98000	1.62598	1,492,840	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			7,403.49000	7.40349	7,667,800	7.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.00000	0.00000	329,360	7.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			0.00000	0.00000	6,639,260	7.29		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030 On 02/02/2023 Bond Future	9.08	Call			0.00000	0.00000	356,640	7.32		142,656.00	400	40
R2030 On 02/02/2023 Bond Future	9.08	Put			0.00000	0.00000	6,469,860	7.32		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			0.00000	0.00000	4,458,500	8.84		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			0.00000	0.00000	1,190,060	8.84		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			0.00000	0.00000	4,588,310	8.89		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			0.00000	0.00000	1,148,000	8.89		459,200.00	400	40
R2030 On 04/05/2023 Bond Future	10.53	Call			2,813.40000	2.81340	2,642,230	7.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,534.44000	2.53444	2,668,090	7.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,837.79000	2.83779	2,665,820	7.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,323.78000	1.32378	1,215,960	7.33		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.78	Put			4,401.09000	4.40109	4,598,090	7.33		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,699.76000	1.69976	1,573,010	7.46		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.04	Put			826.67000	0.82667	874,340	9.17		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.52	Call			2,788.76000	2.78876	2,618,390	7.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,553.52000	2.55352	2,687,970	7.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			3,776.11000	3.77611	3,954,180	7.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			473.02000	0.47302	421,690	6.99		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.03	Put			7,069.02000	7.06902	7,322,510	6.99		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,515.14000	2.51514	2,647,990	7.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,030.18000	1.03018	939,190	7.21		0.00	0	10
R2030 On 04/05/2023 Bond Future	9.58	Put			5,029.57000	5.02957	5,243,400	7.21		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,109.49000	5.10949	4,883,140	8.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,378.62000	1.37862	1,457,090	8.47		0.00	0	10
R2030 On 04/05/2023 Bond Future	11.62	Call			6,006.02000	6.00602	5,765,640	8.75		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,121.88000	1.12188	1,186,320	8.75		0.00	0	40
R2030 On 04/05/2023 Bond Future	12.04	Call			7,403.53000	7.40353	7,146,380	9.17		0.00	0	
Total R2030 Option										1,087,868.00	1,200	9,00
Total For R2030										151,474,577.25	2,875	124,70
R2032 On 04/08/2022 Bond Future			10.47444	89.65501	10.40452	90.03634		9.06		215,172,024.00	2,400	79,00
R2032 On 03/11/2022 Bond Future			10.66151	86.77333	10.58842	87.16070		9.12		0.00	0	87,90
R2032 On 02/02/2023 Bond Future			10.82702	88.19924	10.75055	88.59374		8.76		0.00	0	
R2032 On 04/05/2023 Bond Future			10.97683	85.62277	10.89682	86.02498		8.88		0.00	0	
Total R2032 Future										215,172,024.00	2,400	166,90
R2032 On 04/08/2022 Bond Future	8.97	Call			3.32000	0.00332	1,650	7.97		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,342.51000	8.34251	8,722,170	7.97		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			37.28000	0.03728	22,660	8.03		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			7,684.25000	7.68425	7,306,900	11.17		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			40.75000	0.04075	44,730	11.17		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Call			0.00000	0.00000	2,065,570	9.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2032 On 04/08/2022 Bond Future	10.70	Put			0.00000	0.00000	850,440	9.62	6,378,300.00	7,500	7,500
R2032 On 04/08/2022 Bond Future	11.00	Call			3,572.40000	3.57240	3,241,610	10.10	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			6,314.66000	6.31466	5,943,460	10.86	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			90.41000	0.09041	100,540	10.86	0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			874.43000	0.87443	707,100	9.02	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,947.14000	1.94714	2,161,140	9.02	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			896.47000	0.89647	726,490	9.03	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			4,028.81000	4.02881	4,357,560	8.41	0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			1,651.36000	1.65136	1,409,690	9.32	0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			1,131.18000	1.13118	1,270,840	9.32	0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Call			241.72000	0.24172	174,200	8.51	0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Put			3,633.56000	3.63356	3,947,370	8.51	0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			654.33000	0.65433	515,900	8.91	0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			394.78000	0.39478	445,320	10.10	0.00	0	7,500
R2032 On 04/08/2022 Bond Future	9.40	Put			5,770.09000	5.77009	6,136,800	8.03	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			175.07000	0.17507	122,490	8.41	0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			2,341.44000	2.34144	2,584,340	8.91	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			852.72000	0.85272	688,050	9.01	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			1,981.05000	1.98105	2,197,710	9.01	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,913.61000	1.91361	2,124,960	9.03	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Put			1,872.48000	1.87248	2,034,030	9.27	0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Call			1,060.17000	1.06017	919,500	8.81	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,330.55000	2.33055	2,521,300	9.11	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			198.07000	0.19807	157,300	8.05	0.00	0	50
R2032 On 03/11/2022 Bond Future	10.56	Put			2,143.10000	2.14310	2,322,290	9.17	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.66	Call			2,275.26000	2.27526	2,051,010	9.26	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			1,895.87000	1.89587	2,058,990	9.26	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			2,304.69000	2.30469	2,078,870	9.27	0.00	0	70
R2032 On 03/11/2022 Bond Future	10.11	Put			3,559.37000	3.55937	3,814,560	8.76	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			135.78000	0.13578	106,040	8.08	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.16	Put			3,377.95000	3.37795	3,624,650	8.81	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.21	Call			1,160.01000	1.16001	1,010,810	8.87	0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Put			3,203.07000	3.20307	3,441,240	8.87	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			1,805.27000	1.80527	1,608,650	9.11	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			154.33000	0.15433	121,210	8.07	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			7,024.96000	7.02496	7,379,210	8.07	0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Put			6,483.02000	6.48302	6,829,620	8.05	0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			654.30000	0.65430	553,320	8.54	0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			4,306.55000	4.30655	4,592,940	8.54	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			965.75000	0.96575	833,570	8.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 03/11/2022 Bond Future	11.55	Call			5,535.39000	5.53539	5,207,220	10.44		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			619.09000	0.61909	678,290	10.44		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			8,729.08000	8.72908	8,363,750	11.47		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			235.48000	0.23548	257,520	11.47		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.56	Call			1,991.85000	1.99185	1,783,670	9.17		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			7,301.08000	7.30108	7,658,710	8.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,722.81000	1.72281	1,555,150	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,562.49000	3.56249	3,789,330	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,948.09000	1.94809	1,767,010	8.76		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,257.69000	3.25769	3,471,110	8.76		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.67	Call			2,368.49000	2.36849	2,164,860	8.88		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.22	Call			1,356.24000	1.35624	1,212,750	8.57		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			4,160.83000	4.16083	4,411,840	8.57		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,679.54000	1.67954	1,514,580	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,625.74000	3.62574	3,855,280	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,701.09000	1.70109	1,534,790	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			371.66000	0.37166	402,090	11.06		0.00	0	70
R2032 On 02/02/2023 Bond Future	9.47	Call			354.41000	0.35441	300,170	7.92		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			7,333.39000	7.33339	7,673,650	7.92		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			850.14000	0.85014	745,990	8.31		0.00	0	70
R2032 On 02/02/2023 Bond Future	9.92	Put			5,294.26000	5.29426	5,584,610	8.31		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			1,243.41000	1.24341	1,107,980	8.51		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			2,786.66000	2.78666	2,977,530	8.88		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			936.66000	0.93666	1,010,240	10.22		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			9,938.77000	9.93877	9,574,700	11.06		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,372.75000	4.37275	4,631,820	8.51		0.00	0	40
R2032 On 02/02/2023 Bond Future	9.31	Call			260.87000	0.26087	218,590	7.92		0.00	0	40
R2032 On 02/02/2023 Bond Future	9.31	Put			8,163.60000	8.16360	8,515,820	7.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,594.01000	3.59401	3,822,210	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			5,760.06000	5.76006	5,449,600	10.03		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,076.16000	1.07616	1,160,200	10.03		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			6,336.62000	6.33662	6,015,700	10.22		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,877.50000	2.87750	2,663,690	8.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,012.88000	3.01288	3,201,280	8.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,903.57000	2.90357	2,688,630	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			2,988.44000	2.98844	3,175,710	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,929.75000	2.92975	2,713,700	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			2,964.15000	2.96415	3,150,310	8.96		0.00	0	
Total R2032 Option										6,378,300.00	7,500	29,96

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 R2032									221,550,324.00	9,900	196,900
R2035 On 04/08/2022 Bond Future			10.80717	90.80862	10.74754	91.17593		10.18	1,089,703.44	12	128,800
R2035 On 03/11/2022 Bond Future			10.98449	87.60862	10.92236	87.98171		10.31	0.00	0	3,000
R2035 On 02/02/2023 Bond Future			11.14553	89.04725	11.08069	89.42730		9.94	0.00	0	
R2035 On 04/05/2023 Bond Future			11.28452	86.14708	11.21697	86.53463		10.11	0.00	0	
Total R2035 Future									1,089,703.44	12	131,800
R2035 On 04/08/2022 Bond Future	9.53	Call			12.48000	0.01248	7,260	8.86	0.00	0	400
R2035 On 04/08/2022 Bond Future	9.53	Put			8,019.25000	8.01925	8,381,340	8.86	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			61.88000	0.06188	40,750	8.87	0.00	0	100
R2035 On 04/08/2022 Bond Future	11.13	Call			3,006.76000	3.00676	2,710,980	10.71	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			688.67000	0.68867	760,200	10.71	0.00	0	100
R2035 On 04/08/2022 Bond Future	12.18	Call			8,298.63000	8.29863	7,934,720	12.34	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			1,438.35000	1.43835	1,228,410	10.14	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,608.74000	1.60874	1,766,110	10.14	0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,469.70000	1.46970	1,257,250	10.16	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,274.16000	2.27416	2,480,810	9.92	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,501.42000	1.50142	1,286,480	10.17	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,548.02000	1.54802	1,700,390	10.17	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			5,934.83000	5.93483	6,281,010	8.87	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			915.25000	0.91525	754,590	9.92	0.00	0	400
R2035 On 04/08/2022 Bond Future	10.73	Put			1,578.16000	1.57816	1,733,020	10.16	0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			53.72000	0.05372	57,120	12.34	0.00	0	400
R2035 On 04/08/2022 Bond Future	10.64	Call			1,201.14000	1.20114	1,011,650	10.05	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			1,869.18000	1.86918	2,047,000	10.05	0.00	0	100
R2035 On 03/11/2022 Bond Future	10.99	Put			2,195.96000	2.19596	2,348,460	10.56	0.00	0	500
R2035 On 03/11/2022 Bond Future	11.05	Call			2,808.43000	2.80843	2,578,960	10.64	0.00	0	1,000
R2035 On 03/11/2022 Bond Future	11.05	Put			2,044.43000	2.04443	2,188,050	10.64	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,095.84000	3.09584	2,854,980	10.76	0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Put			7,257.99000	7.25799	7,587,930	9.06	0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			842.97000	0.84297	733,570	9.79	0.00	0	1,000
R2035 On 03/11/2022 Bond Future	10.30	Put			4,710.18000	4.71018	4,973,870	9.79	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,405.82000	1.40582	1,252,270	10.12	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			279.92000	0.27992	299,300	13.23	0.00	0	1,000
R2035 On 03/11/2022 Bond Future	10.99	Call			2,602.03000	2.60203	2,381,440	10.56	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,169.52000	3.16952	2,925,910	10.79	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,813.66000	1.81366	1,943,140	10.79	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			10,003.09000	10.00309	9,649,380	13.23	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,565.84000	3.56584	3,785,380	10.12	0.00	0	500
R2035 On 03/11/2022 Bond Future	11.13	Put			1,857.89000	1.85789	1,990,120	10.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 03/11/2022 Bond Future	9.82	Call			239.43000	0.23943	196,280	9.06		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.14	Call			3,132.48000	3.13248	2,890,240	10.77		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,835.55000	1.83555	1,966,400	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,332.94000	2.33294	2,148,320	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,524.58000	3.52458	3,720,010	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,824.37000	2.82437	2,617,980	9.98		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			3,005.09000	3.00509	3,178,750	9.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,854.73000	2.85473	2,647,100	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,767.11000	1.76711	1,611,570	9.65		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,292.19000	4.29219	4,516,700	9.65		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			2,278.42000	2.27842	2,096,400	9.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,590.10000	3.59010	3,788,130	9.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,305.60000	2.30560	2,122,270	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			373.36000	0.37336	397,630	12.58		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Call			1,014.12000	1.01412	906,510	9.25		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			5,784.23000	5.78423	6,056,670	9.25		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			0.00000	0.00000	1,478,600	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			0.00000	0.00000	4,752,410	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			0.00000	0.00000	1,566,500	9.63	626,600.00		400	40
R2035 On 02/02/2023 Bond Future	11.06	Put			2,976.50000	2.97650	3,148,920	9.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			401.74000	0.40174	347,680	8.89		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,358.49000	8.35849	8,684,480	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			0.00000	0.00000	375,760	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			0.00000	0.00000	8,446,600	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			0.00000	0.00000	405,780	8.89	162,312.00		400	40
R2035 On 02/02/2023 Bond Future	10.87	Put			3,557.23000	3.55723	3,753,950	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			0.00000	0.00000	1,370,980	11.05		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			0.00000	0.00000	6,004,220	11.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			0.00000	0.00000	1,320,680	11.10	528,272.00		400	40
R2035 On 02/02/2023 Bond Future	13.22	Call			11,738.83000	11.73883	11,383,050	12.58		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			0.00000	0.00000	8,211,700	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			0.00000	0.00000	4,594,280	9.63		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			0.00000	0.00000	5,838,530	11.05		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,286.31000	1.28631	1,360,020	11.74		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Call			612.51000	0.61251	545,670	9.26		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			9,022.40000	9.02240	9,343,110	9.26		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,798.68000	1.79868	1,654,480	9.81		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			5,457.15000	5.45715	5,700,500	9.81		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,340.59000	3.34059	3,129,390	10.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,370.40000	3.37040	3,158,140	10.25		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 Intere
R2035 On 04/05/2023 Bond Future	11.21	Put			3,410.53000	3.41053	3,585,820	10.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,400.34000	3.40034	3,187,010	10.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,382.90000	3.38290	3,557,120	10.26		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			8,033.58000	8.03358	7,719,740	11.74		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,438.34000	3.43834	3,614,690	10.25		0.00	0	
Total R2035 Option										1,317,184.00	1,200	13,35
Total For R2035										2,406,887.44	1,212	145,23
R2037 On 04/08/2022 Bond Future			11.01224	82.24704	10.95266	82.61691		11.40		0.00	0	134,43
R2037 On 03/11/2022 Bond Future			11.17949	83.41162	11.11755	83.78725		11.00		0.00	0	
R2037 On 02/02/2023 Bond Future			11.33128	80.52523	11.26677	80.90786		11.19		0.00	0	
R2037 On 04/05/2023 Bond Future			11.47108	81.97167	11.40398	82.36175		10.86		0.00	0	
Total R2037 Future										0.00	0	134,43
R2037 On 04/08/2022 Bond Future	10.91	Call			1,451.79000	1.45179	1,241,990	11.62		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,718.14000	1.71814	1,878,210	11.62		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,544.97000	2.54497	2,269,060	12.15		0.00	0	1,01
R2037 On 04/08/2022 Bond Future	11.21	Put			964.85000	0.96485	1,058,810	12.15		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,465.66000	3.46566	3,156,050	12.59		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			629.16000	0.62916	689,420	12.59		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			1,750.02000	1.75002	1,912,560	11.61		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,072.91000	6.07291	5,718,540	13.53		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			192.13000	0.19213	207,630	13.53		0.00	0	1,01
R2037 On 04/08/2022 Bond Future	10.10	Call			98.61000	0.09861	67,890	10.33		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			5,671.82000	5.67182	6,010,970	10.33		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,390.68000	1.39068	1,185,840	11.60		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,782.34000	1.78234	1,947,370	11.60		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,421.05000	1.42105	1,213,720	11.61		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,030.19000	3.03019	2,790,880	11.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,931.01000	1.93101	2,067,330	11.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,066.87000	3.06687	2,826,140	11.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,908.08000	1.90808	2,042,980	11.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,103.52000	3.10352	2,861,390	11.39		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,885.19000	1.88519	2,018,690	11.39		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,625.91000	3.62591	3,823,910	11.01		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,265.57000	2.26557	2,083,570	10.99		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,693.11000	3.69311	3,893,740	10.99		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,293.02000	2.29302	2,109,700	11.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,659.52000	3.65952	3,858,830	11.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,320.38000	2.32038	2,135,750	11.01		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,203.43000	3.20343	2,997,320	10.91		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	Op Interest
R2037 On 04/05/2023 Bond Future	11.32	Put			3.695.59000	3.69559	3,879,560	10.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			3,145.22000	3.14522	2,941,300	10.90		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,755.24000	3.75524	3,941,400	10.90		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,174.42000	3.17442	2,969,400	10.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,725.48000	3.72548	3,910,540	10.91		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										0.00	0	136,65
R2040 On 04/08/2022 Bond Future			11.12346	84.02818	11.07410	84.35763		12.11		0.00	0	120,04
R2040 On 03/11/2022 Bond Future			11.28556	85.21806	11.23425	85.55269		11.68		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.43290	82.11108	11.37947	82.45204		11.90		0.00	0	
R2040 On 04/05/2023 Bond Future			11.56837	83.58638	11.51282	83.93405		11.54		0.00	0	
Total R2040 Future										0.00	0	124,00
R2040 On 04/08/2022 Bond Future	9.70	Call			6.00000	0.00600	3,520	10.57		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			10,049.96000	10.04996	10,376,930	10.57		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			666.47000	0.66647	549,460	11.64		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.05	Call			1,611.83000	1.61183	1,412,870	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			1,773.41000	1.77341	1,903,900	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,405.29000	7.40529	7,081,420	14.43		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			3,230.49000	3.23049	3,442,930	11.64		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,544.67000	1.54467	1,350,150	12.15		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			135.78000	0.13578	141,360	14.43		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			1,840.72000	1.84072	1,975,650	12.15		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,578.06000	1.57806	1,381,310	12.17		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			1,806.83000	1.80683	1,939,530	12.17		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			1,066.85000	1.06685	952,850	10.92		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			4,680.13000	4.68013	4,900,760	10.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,460.23000	2.46023	2,270,830	11.62		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			2,684.78000	2.68478	2,830,010	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,213.46000	3.21346	2,995,910	11.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,075.96000	2.07596	2,193,040	11.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,137.73000	3.13773	2,922,720	11.85		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,128.44000	2.12844	2,248,060	11.85		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			8,321.81000	8.32181	8,016,530	13.83		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			535.80000	0.53580	565,150	13.83		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.40	Call			3,175.49000	3.17549	2,959,210	11.86		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,102.06000	2.10206	2,220,410	11.86		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			0.00000	0.00000	1,490,920	13.38		596,368.00	400	40
R2040 On 02/02/2023 Bond Future	10.96	Call			0.00000	0.00000	1,836,470	11.60		734,588.00	400	40
R2040 On 02/02/2023 Bond Future	10.96	Put			0.00000	0.00000	4,932,960	11.60		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Call		2,365.74000	2.36574	2,203,460	11.75	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,185.84000	4.18584	4,364,520	11.75	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,148.31000	4.14831	4,325,810	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		0.00000	0.00000	458,600	10.63	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		0.00000	0.00000	9,073,310	10.63	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		0.00000	0.00000	485,190	10.64	194,076.00	400	400
R2040	On	02/02/2023	Bond Future	10.21	Put		0.00000	0.00000	8,877,630	10.64	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		0.00000	0.00000	6,555,420	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,111.05000	4.11105	4,287,380	11.77	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		0.00000	0.00000	6,423,200	13.32	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		0.00000	0.00000	1,531,550	13.32	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		0.00000	0.00000	1,761,840	11.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		0.00000	0.00000	5,060,880	11.57	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,394.42000	2.39442	2,230,960	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,423.28000	2.42328	2,258,650	11.77	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,366.45000	1.36645	1,428,280	13.15	0.00	0	400
R2040	On	04/05/2023	Bond Future	10.17	Call		702.28000	0.70228	638,030	10.51	0.00	0	400
R2040	On	04/05/2023	Bond Future	10.17	Put		9,861.03000	9.86103	10,144,450	10.51	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,012.68000	2.01268	1,877,300	11.04	0.00	0	400
R2040	On	04/05/2023	Bond Future	10.92	Put		5,871.86000	5.87186	6,084,150	11.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,375.46000	3.37546	3,189,930	11.47	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,406.72000	3.40672	3,220,220	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,992.87000	3.99287	4,154,040	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,438.12000	3.43812	3,250,640	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,960.81000	3.96081	4,121,000	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,753.08000	8.75308	8,467,240	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,025.16000	4.02516	4,187,300	11.47	0.00	0	
Total R2040 Option											1,525,032.00	1,200	7,000
Total For R2040											1,525,032.00	1,200	131,000
R2044	On	04/08/2022	Bond Future			11.14709	80.82134	11.09764	81.15790	12.89	0.00	0	76,650
R2044	On	03/11/2022	Bond Future			11.30056	81.96577	11.24918	82.30763	12.44	0.00	0	
R2044	On	02/02/2023	Bond Future			11.43979	78.93065	11.38633	79.27892	12.70	0.00	0	
R2044	On	04/05/2023	Bond Future			11.56743	80.34892	11.51190	80.70400	12.33	0.00	0	
Total R2044 Future											0.00	0	76,650
R2044	On	04/08/2022	Bond Future	11.08	Call		1,678.18000	1.67818	1,472,970	13.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,798.81000	1.79881	1,930,160	13.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,713.25000	1.71325	1,505,830	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,765.46000	1.76546	1,894,600	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,748.57000	1.74857	1,538,940	13.05	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
R2044 On 04/08/2022 Bond Future	11.10	Put			1,732.46000	1.73246	1,859,390	13.05		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,199.70000	2.19970	2,322,210	12.63		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,234.63000	3.23463	3,013,990	12.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,172.67000	2.17267	2,293,890	12.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,158.18000	3.15818	2,940,140	12.62		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,227.01000	2.22701	2,350,830	12.62		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,196.31000	3.19631	2,976,960	12.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,561.10000	2.56110	2,389,500	12.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,131.78000	4.13178	4,308,450	12.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,591.33000	2.59133	2,418,540	12.60		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,094.50000	4.09450	4,269,980	12.60		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,531.06000	2.53106	2,360,650	12.58		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,169.34000	4.16934	4,347,200	12.58		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,098.37000	4.09837	4,262,190	12.26		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,536.71000	3.53671	3,344,460	12.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,065.32000	4.06532	4,228,150	12.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,472.74000	3.47274	3,282,470	12.25		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,131.34000	4.13134	4,296,150	12.25		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,504.81000	3.50481	3,313,550	12.26		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	76,65
R2048 On 04/08/2022 Bond Future			11.08394	84.14342	11.03435	84.49161		12.69		0.00	0	200,68
R2048 On 03/11/2022 Bond Future			11.23497	80.91233	11.18341	81.26595		12.91		0.00	0	
R2048 On 02/02/2023 Bond Future			11.37194	82.24125	11.31829	82.60139		12.49		0.00	0	
R2048 On 04/05/2023 Bond Future			11.48964	79.28286	11.43393	79.65016		12.80		0.00	0	
Total R2048 Future										0.00	0	200,68
R2048 On 04/08/2022 Bond Future	10.90	Call			1,315.08000	1.31508	1,131,990	12.54		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,271.76000	2.27176	2,436,860	12.54		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,576.91000	1.57691	1,374,280	12.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			1,961.56000	1.96156	2,107,120	12.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,611.53000	1.61153	1,406,510	12.68		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			1,925.17000	1.92517	2,068,340	12.68		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			4,962.91000	4.96291	5,248,790	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,646.55000	1.64655	1,439,160	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,889.28000	1.88928	2,030,080	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			6.93000	0.00693	4,080	11.08		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			10,456.83000	10.45683	10,802,170	11.08		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			106.98000	0.10698	76,530	11.24		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			6,382.60000	6.38260	6,700,340	11.24		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 04/08/2022 Bond Future	10.40	Call			266.64000	0.26664	204,330	11.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,197.71000	3.19771	2,975,070	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,401.97000	2.40197	2,532,950	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,237.48000	3.23748	3,013,480	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,374.14000	2.37414	2,503,760	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,277.25000	3.27725	3,051,900	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,346.41000	2.34641	2,474,680	13.36		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,563.87000	2.56387	2,388,780	12.30		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,268.81000	4.26881	4,453,860	12.30		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,594.60000	2.59460	2,418,270	12.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,229.64000	4.22964	4,413,450	12.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,533.05000	2.53305	2,359,220	12.29		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,308.01000	4.30801	4,494,320	12.29		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,662.60000	3.66260	3,463,410	12.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,221.71000	4.22171	4,389,820	12.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,596.67000	3.59667	3,399,530	12.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,290.05000	4.29005	4,460,210	12.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,629.57000	3.62957	3,431,400	12.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,255.77000	4.25577	4,424,900	12.88		0.00	0	
Total R2048 Option										0.00	0	3,45
Total For R2048										0.00	0	204,13
R209 On 04/08/2022 Bond Future			10.84457	69.90379	10.78491	70.22436		11.49		342,947,993.74	4,906	22,90
R209 On 03/11/2022 Bond Future			11.00310	67.74879	10.94119	68.07432		11.61		0.00	0	4,11
R209 On 02/02/2023 Bond Future			11.14321	68.86195	11.07892	69.19349		11.24		0.00	0	
R209 On 04/05/2023 Bond Future			11.26953	66.94656	11.20281	67.28454		11.41		0.00	0	
Total R209 Future										342,947,993.74	4,906	27,04
R209 On 04/08/2022 Bond Future	10.59	Put			1,910.38000	1.91038	2,085,160	11.27		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Call			805.60000	0.80560	664,400	11.25		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			1,978.22000	1.97822	2,157,590	11.25		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			826.61000	0.82661	683,120	11.26		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			1,944.04000	1.94404	2,121,120	11.26		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			848.07000	0.84807	702,280	11.27		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Put			1,935.93000	1.93593	2,069,570	11.90		0.00	0	9,50
R209 On 03/11/2022 Bond Future	11.01	Call			2,274.92000	2.27492	2,081,700	11.92		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			8,321.26000	8.32126	8,630,010	10.15		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			337.44000	0.33744	282,940	10.51		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Put			1,059.28000	1.05928	1,136,790	12.79		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			1,051.80000	1.05180	930,190	11.32		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			3,436.87000	3.43687	3,640,790	11.32		0.00	0	

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	03/11/2022	Bond Future	11.00	Call		2,245.21000	2.24521	2,053,320	11.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,919.15000	3.91915	3,671,130	12.79	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,569.87000	5.56987	5,840,900	10.51	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Put		1,913.25000	1.91325	2,045,560	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		37.09000	0.03709	28,340	10.22	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		9,849.30000	9.84930	10,166,080	10.22	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		78.56000	0.07856	61,780	10.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,304.61000	2.30461	2,110,090	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,890.61000	1.89061	2,021,620	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,334.66000	2.33466	2,138,830	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,868.38000	1.86838	1,998,080	11.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,351.54000	3.35154	3,531,570	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,855.56000	1.85556	1,702,900	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,320.94000	3.32094	3,499,820	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,809.96000	1.80996	1,659,610	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,382.13000	3.38213	3,563,320	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,832.80000	1.83280	1,681,290	11.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,709.43000	2.70943	2,532,460	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,234.95000	3.23495	3,395,960	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,734.67000	2.73467	2,556,740	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,208.83000	3.20883	3,368,880	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,684.30000	2.68430	2,508,280	11.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,261.25000	3.26125	3,423,210	11.48	0.00	0	
Total R209 Option											0.00	0	28,50
Total For R209											342,947,993.74	4,906	55,54
R210	On	04/08/2022	Bond Future			226.84076	226.84076	226.78374	226.78374		0.00	0	1,00
R210	On	03/11/2022	Bond Future			227.13927	227.13927	227.08291	227.08291		0.00	0	
R210	On	02/02/2023	Bond Future			230.91722	230.91722	230.86202	230.86202		0.00	0	
R210	On	04/05/2023	Bond Future			232.03919	232.03919	231.98471	231.98471		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.31462	84.54635	10.25496	84.83958	8.84	176,617,325.15	2,089	29,20
R213	On	03/11/2022	Bond Future			10.50352	82.20519	10.44111	82.50306	8.87	0.00	0	
R213	On	02/02/2023	Bond Future			10.67399	83.55456	10.60853	83.85811	8.47	0.00	0	
R213	On	04/05/2023	Bond Future			10.82080	81.50483	10.75222	81.81446	8.57	0.00	0	
Total R213 Future											176,617,325.15	2,089	29,20
R213	On	04/08/2022	Bond Future	9.88	Call		515.39000	0.51539	415,100	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,389.64000	2.38964	2,582,580	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		530.08000	0.53008	427,870	8.75	0.00	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
R213	On	04/08/2022	Bond Future	9.89	Put			2,353.63000	2.35363	2,544,650	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			544.93000	0.54493	440,800	8.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,317.83000	2.31783	2,506,930	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			960.72000	0.96072	851,060	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,205.43000	3.20543	3,393,640	8.67	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,349.62000	1.34962	1,213,360	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,562.35000	2.56235	2,723,960	8.83	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,747.53000	1.74753	1,588,650	8.96	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call			138.36000	0.13836	112,580	8.05	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			6,731.92000	6.73192	7,004,010	8.05	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			159.71000	0.15971	130,680	8.03	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,437.00000	6.43700	6,705,840	8.03	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			743.72000	0.74372	651,420	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,016.59000	2.01659	2,151,880	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,064.48000	2.06448	2,202,230	8.97	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,795.34000	1.79534	1,633,990	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,040.32000	2.04032	2,176,840	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,819.62000	1.81962	1,657,040	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,685.58000	3.68558	3,891,150	8.56	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			2,088.63000	2.08863	2,227,620	8.96	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			1,771.46000	1.77146	1,611,340	8.97	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,510.33000	1.51033	1,381,520	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,294.50000	3.29450	3,469,240	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,750.61000	1.75061	1,609,420	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			2,963.79000	2.96379	3,126,150	8.37	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call			1,121.86000	1.12186	1,015,680	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,966.03000	3.96603	4,163,400	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			1,472.28000	1.47228	1,345,530	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,352.11000	3.35211	3,528,910	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			1,491.36000	1.49136	1,363,580	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,323.34000	3.32334	3,499,110	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,921.77000	1.92177	1,772,410	8.43	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,757.07000	2.75707	2,911,260	8.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			7,511.93000	7.51193	7,242,580	10.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			528.06000	0.52806	562,260	10.29	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			262.57000	0.26257	226,490	7.76	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,367.90000	7.36790	7,635,370	7.76	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,752.69000	2.75269	2,893,970	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,721.03000	2.72103	2,551,850	8.72	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,731.08000	2.73108	2,871,530	8.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023	Bond Future	10.73	Call			2,673.78000	2.67378	2,506,260	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			2,774.43000	2.77443	2,916,540	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,697.35000	2.69735	2,529,000	8.71	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												176,617,325.15	2,089	34,51
R214	On	04/08/2022	Bond Future			11.12028	66.89852	11.07080	67.17316		12.65	0.00	0	13,18
R214	On	03/11/2022	Bond Future			11.27342	64.56036	11.22208	64.83932		12.84	0.00	0	
R214	On	02/02/2023	Bond Future			11.41235	65.62049	11.35903	65.90462		12.43	0.00	0	
R214	On	04/05/2023	Bond Future			11.53211	63.50365	11.47684	63.79339		12.69	0.00	0	
Total R214 Future												0.00	0	13,18
R214	On	04/08/2022	Bond Future	10.97	Call			1,133.31000	1.13331	981,870	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,698.52000	1.69852	1,821,720	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,159.26000	1.15926	1,005,900	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,668.06000	1.66806	1,789,340	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,185.43000	1.18543	1,030,170	12.64	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,637.88000	1.63788	1,757,260	12.64	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,523.58000	2.52358	2,346,970	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,832.06000	1.83206	1,934,410	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,554.44000	2.55444	2,376,750	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,809.35000	1.80935	1,910,620	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,492.89000	2.49289	2,317,370	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,855.00000	1.85500	1,958,440	12.96	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,525.19000	3.52519	3,674,840	12.25	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,973.36000	1.97336	1,837,900	12.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,493.38000	3.49338	3,642,050	12.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,997.23000	1.99723	1,860,790	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,461.79000	3.46179	3,609,480	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,949.65000	1.94965	1,815,170	12.25	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,777.22000	2.77722	2,623,180	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,396.67000	3.39667	3,532,370	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,802.96000	2.80296	2,648,100	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,369.02000	3.36902	3,503,900	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,829.05000	2.82905	2,673,370	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,341.79000	3.34179	3,475,850	12.58	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	13,18
Total for Bond												956,793,949.10	22,736	1,317,81
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			835.52500	835.52500	830.99200	830.99200				0.00	0	1,1
GOVI On 03/11/2022 GOVI			847.45200	847.45200	842.87000	842.87000				0.00	0	
GOVI On 02/02/2023 GOVI			861.32000	861.32000	856.68600	856.68600				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI			876.67600	876.67600	871.97900	871.97900			0.00	0	
Total GOVI Future												0.00	0	1,1'
GOVI	On	04/08/2022	GOVI	819.28	Call			117,120.00000	11.71200	162,450,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			117,320.00000	11.73200	162,650,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			117,220.00000	11.72200	162,550,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			224,500.00000	22.45000	270,320,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			224,400.00000	22.44000	270,220,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			224,600.00000	22.46000	270,420,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			58,660.00000	5.86600	105,000,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			58,560.00000	5.85600	104,900,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			58,460.00000	5.84600	104,800,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			191,190.00000	19.11900	238,160,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			191,090.00000	19.10900	238,060,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			190,990.00000	19.09900	237,960,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,1'
Total for GOVI												0.00	0	1,1'
AL37	On	04/08/2022	Index Future			828.52500	828.52500	829.49500	829.49500			0.00	0	
AL37	On	03/11/2022	Index Future			840.35300	840.35300	841.35100	841.35100			0.00	0	
AL37	On	02/02/2023	Index Future			854.10400	854.10400	855.14200	855.14200			0.00	0	
AL37	On	04/05/2023	Index Future			869.33200	869.33200	870.40800	870.40800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			954.38400	954.38400	957.54800	957.54800			0.00	0	
AL7T	On	03/11/2022	Index Future			968.00800	968.00800	971.23500	971.23500			0.00	0	
AL7T	On	02/02/2023	Index Future			983.84900	983.84900	987.15500	987.15500			0.00	0	
AL7T	On	04/05/2023	Index Future			1,001.39000	1,001.39000	1,004.77700	1,004.77700			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/08/2022 Index Future			846.50700	846.50700	849.13000	849.13000				0.00	0	13
ALBI On 03/11/2022 Index Future			858.59100	858.59100	861.26700	861.26700				0.00	0	
ALBI On 02/02/2023 Index Future			872.64100	872.64100	875.38500	875.38500				0.00	0	
ALBI On 04/05/2023 Index Future			888.20000	888.20000	891.01100	891.01100				0.00	0	
Total ALBI Future										0.00	0	13
Total For ALBI										0.00	0	13
IGOV On 04/08/2022 Index Future			326.12100	326.12100	326.58500	326.58500				0.00	0	78
IGOV On 03/11/2022 Index Future			330.85600	330.85600	331.33300	331.33300				0.00	0	
IGOV On 02/02/2023 Index Future			336.34900	336.34900	336.84300	336.84300				0.00	0	
IGOV On 04/05/2023 Index Future			342.42200	342.42200	342.93300	342.93300				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										0.00	0	91
JIBAR F On 15/06/2022 Jibar Future			4.92500	95.07500	4.92500	95.07500				0.00	0	
JIBAR F On 20/07/2022 Jibar Future			5.01500	94.98500	5.02500	94.97500				0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.42000	94.58000	5.41000	94.59000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.53500	94.46500	5.51500	94.48500				0.00	0	
JIBAR F On 19/10/2022 Jibar Future			5.89000	94.11000	5.88000	94.12000				0.00	0	
JIBAR F On 16/11/2022 Jibar Future			5.99000	94.01000	5.96000	94.04000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.35000	93.65000	6.32000	93.68000				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.80500	93.19500	6.76500	93.23500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.19000	92.81000	7.15000	92.85000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.38500	92.61500	7.34000	92.66000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.56500	92.43500	7.51500	92.48500				0.00	0	17
JIBAR F On 20/03/2024 Jibar Future			7.66500	92.33500	7.61500	92.38500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										956,793,949.10	22,736	1,320,15
ABCPI3 On 07/12/2023 Spot Bond			2.10700	320.10760	2.10700	319.98368				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.91640				0.00	0	
Total ABF001 SPOT										0.00	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 ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.39066				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	104.25660	9.65000	104.22961				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.36000	92.87254	11.36000	92.84435				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.13619				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.83828				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	100.56333				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.14086				0.00	0	1,500,000.00
Total ABFN18 SPOT										0.00	0	1,500,000.00
Total For ABFN18										0.00	0	1,500,000.00
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.70538				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.35714				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.73283				0.00	0	980,000.00
Total ABFN25 SPOT										0.00	0	980,000.00
Total For ABFN25										0.00	0	980,000.00
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.10710				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.83378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.75301				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.59917				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.57440				0.00	0	5,100,000.00
Total ABFN32 SPOT										0.00	0	5,100,000.00
Total For ABFN32										0.00	0	5,100,000.00
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.71511				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.73680				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.29947				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.64061				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	99.97175				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.04201				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.13935				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	99.47779				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.78540				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.80632				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.82131				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.17221				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.35717				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.24464				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.20849				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.59437				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.14286				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.94851				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.29143				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.30259				0.00	0	
Total ABFN54 SPOT										0.00	0	

Contract 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 ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.31195				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.74568				0.00	2,000,000,000	1,000,000,000
Total ABJ01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABJ01										0.00	2,000,000,000	1,000,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.21910				0.00	6,000,000,000	3,000,000,000
Total ABJ02 SPOT										0.00	6,000,000,000	3,000,000,000
Total For ABJ02										0.00	6,000,000,000	3,000,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.14561				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.30532				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.38373				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.53500	6.53500	6.53500	152.40752				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	39.61350	100.00000	39.51327				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.28500	2.28500	2.28500	161.61164				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.24100	3.24100	3.24100	215.67271				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.29000	4.29000	4.29000	238.58265				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.14000	7.14000	7.14000	102.51464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.23500	8.23500	8.23500	113.29859				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.67000	102.41651	5.67000	102.40098		127,681,596,000,000.00		22,518,800,000	5,629,700,00	
Total ABS15 SPOT								127,681,596,000,000.00		22,518,800,000	5,629,700,00	
Total For ABS15								127,681,596,000,000.00		22,518,800,000	5,629,700,00	
ABS16 On 11/11/2025 Spot Bond			7.92500	108.08277	7.92500	108.05994				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.64500	109.29352	8.64500	109.26839				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.11000	106.56898	6.11000	106.55155				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.69000	102.51324	8.69000	102.48954				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.62307	100.00000	13.59308				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.21800	324.24312	1.21800	324.12542				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.11000	11.11000	11.11000	104.14971		22,220,000,000,000.00		2,000,000,000	1,000,000,00	
Total ABX01 SPOT								22,220,000,000,000.00		2,000,000,000	1,000,000,00	
Total For ABX01								22,220,000,000,000.00		2,000,000,000	1,000,000,00	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.46839				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.42578				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	101.27265				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.42183				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.42183				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.45810				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.45810				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	172.61938				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.49166				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.35362				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.40388				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.35254				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.57139				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.29162				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.14417				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.19446				0.00	2,000,000,000	1,000,000,000
Total AGL03 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGL03										0.00	2,000,000,000	1,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	105.13735				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.86770				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.53827				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.33226				0.00	0	450,000,000
Total AGT04 SPOT										0.00	0	450,000,000
Total For AGT04										0.00	0	450,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.75650				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.78356				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.53500	100.27774	8.53500	100.25459				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.82436				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.96024				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.12988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.68504				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.28961				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			7.67500	105.38548	7.67500	105.36356				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.27445				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.30260				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.31991				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.88772				0.00	0	70,000,00
Total AHF5D1 SPOT										0.00	0	70,000,00
Total For AHF5D1										0.00	0	70,000,00
AHF6A On 21/08/2022 Spot Bond					0.00000	100.32945				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.69190				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.30251				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.31980				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	100.44042				0.00	0	40,000,00
Total AHF6D1 SPOT										0.00	0	40,000,00
Total For AHF6D1										0.00	0	40,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.42519				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.50929				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.31115				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.30467				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.32843				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.32023				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.94555				0.00	0	70,000,00
Total AHF7D1 SPOT										0.00	0	70,000,00
Total For AHF7D1										0.00	0	70,000,00
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.45330				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.83000	104.50875	7.83000	104.48682				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.27700	102.00719	8.27700	101.98471				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.20000	89.27492	12.20000	89.24619				0.00	0	
Total AIR05 SPOT										0.00	0	

Contract 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 AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.27100	193.87939	5.27100	193.78790			274,092,000,000.00	52,000,000	26,000,00
Total AIRL01 SPOT									274,092,000,000.00	52,000,000	26,000,00
Total For AIRL01									274,092,000,000.00	52,000,000	26,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.39290			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.30496			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.72190			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.91054			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.64677			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.32143			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.56350			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.64000	252.97465	4.64000	252.85952			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.14000	220.68978	5.14000	220.58641			5,110,188,000,000.00	994,200,000	497,100,00
Total ASN037 SPOT									5,110,188,000,000.00	994,200,000	497,100,00
Total For ASN037									5,110,188,000,000.00	994,200,000	497,100,00
ASN15 On 31/03/2028 Spot Bond			4.11100	206.05709	4.11100	205.96624			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.56903			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.24277				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.59000	121.08896	4.59000	121.03383				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.24489				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.26238				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.40845				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.94192				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.16027				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.56477				0.00	600,000,000	300,000,000
Total ASN264 SPOT										0.00	600,000,000	300,000,000
Total For ASN264										0.00	600,000,000	300,000,000
ASN27: On 20/06/2023 Spot Bond					0.00000	101.25270				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.34021				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.36455				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.30173				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	99.90627				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.28850				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.34083				0.00	2,000,000,000	1,000,000,000
Total ASN300 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN300										0.00	2,000,000,000	1,000,000,000
ASN31(On 20/12/2023 Spot Bond					0.00000	102.38759				0.00	400,000,000	200,000,000
Total ASN310 SPOT										0.00	400,000,000	200,000,000
Total For ASN310										0.00	400,000,000	200,000,000
ASN31(On 31/03/2029 Spot Bond			3.84500	3.84500	3.84500	114.59850				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.82500	4.82500	4.82500	104.76670				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.43855				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.62824				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.46703				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.72571				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.70000	119.45471	4.70000	119.39997				0.00	0	
Total ASN337 SPOT										0.00	0	

Contract 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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.36210				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.24482				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.50825				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.30879				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.30879				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.17075				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.75648				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.46734				0.00	2,000,000,000	1,000,000,000
Total ASN373 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN373										0.00	2,000,000,000	1,000,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	102.01284				0.00	0	180,000,000
Total ASN374 SPOT										0.00	0	180,000,000
Total For ASN374										0.00	0	180,000,000
ASN38: On 06/11/2023 Spot Bond					0.00000	100.77225				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.87549				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.87549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.88290				0.00	0	90,000,00
Total ASN386 SPOT										0.00	0	90,000,00
Total For ASN386										0.00	0	90,000,00
ASN386 On 20/12/2024 Spot Bond					0.00000	101.29596				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.33268				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.84158				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.28743				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.50061				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.03449				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.07443				0.00	0	40,000,00
Total ASN421 SPOT										0.00	0	40,000,00
Total For ASN421										0.00	0	40,000,00
ASN421 On 22/06/2023 Spot Bond					0.00000	101.20995				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.24603				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	101.60588				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.03951				0.00	0	180,000,00
Total ASN458 SPOT										0.00	0	180,000,00
Total For ASN458										0.00	0	180,000,00
ASN45: On 21/12/2026 Spot Bond					0.00000	104.85575				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.74300				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.74981				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	103.29959				0.00	0	
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	102.92738				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.55429				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64937				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.07205				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.69512				0.00	2,000,000,000	1,000,000,00
Total ASN480 SPOT										0.00	2,000,000,000	1,000,000,00
Total For ASN480										0.00	2,000,000,000	1,000,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	113.64563				0.00	0	
Total ASN485 SPOT										0.00	0	

Contract 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 ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.85442				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.01437				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90448				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90448				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.60241				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.93000	100.86692	9.93000	100.84007				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.11000	100.42300	9.11000	100.39843				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.66000	99.21569	9.66000	99.18997				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.66000	99.21569	9.66000	99.18997				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.21192	9.10000	103.18652				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.90717	11.05000	103.87631				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.88963	11.00000	103.85890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.71411	10.50000	103.68479				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.71411	10.50000	103.68479				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.20240				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.55462				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.33143				0.00	0	100,000,00
Total ASN542 SPOT										0.00	0	100,000,00
Total For ASN542										0.00	0	100,000,00
ASN54: On 31/07/2023 Spot Bond			10.60000	103.74922	10.60000	103.71963				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.73236	10.47000	103.67435				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.73167	10.55000	103.70222				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.33599				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.74809				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.03626				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 13/02/2023 Spot Bond					0.00000	99.63673				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.24486				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.04381				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.14731				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.61457				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.26425	9.22000	103.23854				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.90265				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.82202				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.67695				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.70752				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.20349				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.54491				0.00	0	200,000,00
Total ASN607 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN607										0.00	0	200,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.67668				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.51752				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.59194				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.38188				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.29900				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.55719				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.31154				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.18837				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.13680				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.47935				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.61970				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.04106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.67703				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.89976				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.99682				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.39937				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.23361				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.31776				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.16517				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.27203				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.55366				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.61757				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	102.03502				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	102.35500				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.38074				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.61923				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.64085				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.97348				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.62829				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.40451				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.41517				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.26615				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.47985				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.55430				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.34463				0.00	0	
Total ASN714 SPOT										0.00	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 ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.41817				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.83151				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.95416				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.05732				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.90581				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.81638				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.03835				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.61837				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.17301				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.41274				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.35124				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.37255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.40766				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.58388				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.74927				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.65368				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.36384	9.36384	9.36384	108.98883				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.83165				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.18014				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	101.22247				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.66694				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.57902				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80(On 31/01/2030 Spot Bond					0.00000	100.58002				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	99.85080				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.31668				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 01/07/2022 Spot Bond					0.00000	100.99988				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.23564				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.02876				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	101.08081				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.93028				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.99846				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	101.26964				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.99014				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.20427				0.00	0	
Total ASN825 SPOT										0.00	0	

Contract 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 ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.20097				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.08628				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.92917				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.92917				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.92460				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	100.83802				0.00	1,000,000,000	500,000,000
Total ASN837 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN837										0.00	1,000,000,000	500,000,000
ASN838 On 21/04/2027 Spot Bond					0.00000	100.76707				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.76054				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.76054				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	100.79209				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	101.67710				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN844 On 26/10/2022 Spot Bond					0.00000	100.57666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.58247				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.59989				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.73633				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.73090				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.39446				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.38801				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.25802				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.17691				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.10685				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,072,160.50
Total ASN862 SPOT										0.00	0	20,072,160.50
Total For ASN862										0.00	0	20,072,160.50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	100.65248				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.29374				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.06124				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.82000	100.09986	6.82000	100.08152				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.01328				0.00	5,000,000	5,000,000
Total BAW34 SPOT										0.00	5,000,000	5,000,000
Total For BAW34										0.00	5,000,000	5,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.93601				0.00	1,000,000,000	500,000,000
Total BAW36 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW36										0.00	1,000,000,000	500,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.64797				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.03000	9.03000	9.03000	103.76613				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.72000	11.72000	11.72000	103.63778				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.14057				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.35559				0.00	0	
Total BAYA75 SPOT										0.00	0	

Contract 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 BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.35626				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.24964				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.81067				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.35254				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.39578				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.74213				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.95042				0.00	0	180,000,00
Total BAYA82 SPOT										0.00	0	180,000,00
Total For BAYA82										0.00	0	180,000,00
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.86293				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.64709				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.74113				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.70206				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.90440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.85279				0.00	0	40,000,00
Total BAYA88 SPOT										0.00	0	40,000,00
Total For BAYA88										0.00	0	40,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.68457				0.00	300,000,000	150,000,00
Total BAYA89 SPOT										0.00	300,000,000	150,000,00
Total For BAYA89										0.00	300,000,000	150,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.85939				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.60111				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.64767				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.60068				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.97599				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.26543				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.02327				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.97682				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.14091				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.36583				0.00	1,450,000,000	725,000,000
Total BAYB20 SPOT										0.00	1,450,000,000	725,000,000
Total For BAYB20										0.00	1,450,000,000	725,000,000
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.97635				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.66500	8.66500	8.66500	98.65039				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.60329				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.35887				0.00	0	90,000,000
Total BDX31 SPOT										0.00	0	90,000,000
Total For BDX31										0.00	0	90,000,000
BDX33 On 08/03/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.34333				0.00	0	80,000,000
Total BDX34 SPOT										0.00	0	80,000,000
Total For BDX34										0.00	0	80,000,000
BDX35 On 16/06/2026 Spot Bond					0.00000	99.80762				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.98821				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.16006				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.84810				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.71107				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.82000	103.98898	7.82000	103.96711				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.04867				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.12974				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.00176				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.90776				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	100.90017				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.24156				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.78169				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.57000	104.72085	6.57000	104.70246				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.90853				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.81855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.76388				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.51658				0.00	60,000,000	530,000,00
Total BID15 SPOT										0.00	60,000,000	530,000,00
Total For BID15										0.00	60,000,000	530,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.71968				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.06329				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.88000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.94247				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.26543				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.03881				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.38882				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.03518				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.54977				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.32910				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.63004				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.07592				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.50276				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.52232				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.29484				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.51888				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.45873				0.00	0	
Total BPPF33 SPOT										0.00	0	

Contract 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 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	101.21400				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.66484				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.34069				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.55025				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.16000	110.09987	8.16000	110.07569				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.41000	105.71711	8.41000	105.69319				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.01000	107.74008	9.01000	107.71428				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.43000	10.43000	10.43000	103.36467				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.80541				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.21849				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.23157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98133				0.00	0	30,000,00
Total CGR50 SPOT										0.00	0	30,000,00
Total For CGR50										0.00	0	30,000,00
CGR51 On 23/10/2024 Spot Bond					0.00000	101.04077				0.00	90,000,000	90,000,00
Total CGR51 SPOT										0.00	90,000,000	90,000,00
Total For CGR51										0.00	90,000,000	90,000,00
CLN315 On 20/03/2023 Spot Bond			4.77000	106.20773	4.77000	104.20200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.65900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.40545				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.58500	107.14922	7.58500	107.12755				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.73038	8.70700	110.06600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.69305				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.74595				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.16701				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 20/03/2024 Spot Bond			10.98000	101.60895	10.98000	101.57945				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	107.20300				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	114.18072	6.50000	108.73900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.82700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.34081				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.35582				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.35270				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			4.98500	151.03069	4.98500	150.96035				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.42500	149.37776	5.42500	149.30641				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.34725				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			6.83000	103.62486	6.83000	103.60565				0.00	0	
Total CLN488 SPOT										0.00	0	

Contract 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 CLN488										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	101.55197				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.27739				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.23000	108.40104	7.23000	108.38012				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.68439				0.00	0	180,000,00
Total CLN497 SPOT										0.00	0	180,000,00
Total For CLN497										0.00	0	180,000,00
CLN50: On 11/10/2022 Spot Bond					0.00000	101.02896				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.08411				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.64515				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	100.92154				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.65307				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.19043				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	98.46934				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	102.24575	9.96000	102.21858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.04240	10.01000	101.01573				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.28686				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.22434	9.60000	104.19708				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.90991				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.22296				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.22939	9.20000	102.20422				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.13847				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.91699				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	101.19309				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	100.37768				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 12/03/2023 Spot Bond					0.00000	99.90991				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 20/06/2023 Spot Bond					0.00000	101.44750				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.86535				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.89000	105.24423	9.89000	105.21616				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.19113				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.70612				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.98099				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.68000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.46064				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.36000	105.21189	9.36000	105.18531				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.41000	103.53696	9.41000	103.51109				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.50000	102.64927	9.50000	102.62338				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.29386				0.00	0	
Total CLN55 SPOT										0.00	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 CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.36570				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.40384				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.29102				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	101.08289				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	120.27000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.44155				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	100.60166	10.19000	100.64475				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.36000	103.05643	9.36000	103.03081				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.78047				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.42615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.82665				0.00	0	220,000,00
Total CLN566 SPOT										0.00	0	220,000,00
Total For CLN566										0.00	0	220,000,00
CLN566 On 04/06/2023 Spot Bond					0.00000	100.03666				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.41500				0.00	1,000,000,000	500,000,00
Total CLN568 SPOT										0.00	1,000,000,000	500,000,00
Total For CLN568										0.00	1,000,000,000	500,000,00
CLN568 On 12/11/2025 Spot Bond			9.59000	101.86017	9.59000	101.83425				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.42579				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.41728				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.87258				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.57527				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.83113				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.16339				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.44333				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58: On 16/09/2025 Spot Bond					0.00000	99.80960				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.84154				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.15119				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.34704				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	99.96333				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	101.35395				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	99.78223				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	101.92769				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	101.60090				0.00	0	90,000,00
Total CLN591 SPOT										0.00	0	90,000,00
Total For CLN591										0.00	0	90,000,00
CLN59: On 05/12/2026 Spot Bond			3.40500	154.13883	3.40500	123.74762				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.48623				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	101.18932				0.00	0	
Total CLN595 SPOT										0.00	0	

Contract 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.28699				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.36574				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.10133				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.96611				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.39911				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.39911				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.94400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.95095				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.48364				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.38202				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.01874				0.00	0	220,000,00
Total CLN606 SPOT										0.00	0	220,000,00
Total For CLN606										0.00	0	220,000,00
CLN606 On 17/01/2024 Spot Bond					0.00000	100.85860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.30026				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.00053	9.32000	100.97540				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.70448				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.03817				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.01789				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.29169				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.42831				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.07964				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.27100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.25739				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	101.72968				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.21789				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.61507				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.68925				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.71808				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.79000	104.67676	6.79000	104.65746				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.33560				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.91142				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.31000	63.71752	12.31000	84.20917				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.36348				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.06000	101.36001	10.06000	101.33254				0.00	0	
Total CLN630 SPOT										0.00	0	

Contract 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.33398				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.31206				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.23335				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.45854				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.06630				0.00	0	80,000,00
Total CLN635 SPOT										0.00	0	80,000,00
Total For CLN635										0.00	0	80,000,00
CLN63 On 21/11/2024 Spot Bond					0.00000	100.28948				0.00	1,000,000,000	500,000,00
Total CLN636 SPOT										0.00	1,000,000,000	500,000,00
Total For CLN636										0.00	1,000,000,000	500,000,00
CLN63 On 19/08/2025 Spot Bond					0.00000	100.33236				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.60668				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.36477				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.76066				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.29077				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.37440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.87594				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.37664				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.46946				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.14987				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.33236				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.26188				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.33236				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.46400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.60725				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.64816				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.90322				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.48700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.01500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	143.85200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.35684				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.30520				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.40361				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.36447				0.00	0	50,000,00
Total CLN668 SPOT										0.00	0	50,000,00
Total For CLN668										0.00	0	50,000,00
CLN66 On 18/09/2024 Spot Bond					0.00000	103.06902				0.00	0	560,000,00
Total CLN669 SPOT										0.00	0	560,000,00
Total For CLN669										0.00	0	560,000,00
CLN67 On 27/02/2023 Spot Bond					0.00000	100.23619				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.37017				0.00	0	
Total CLN671 SPOT										0.00	0	

Contract 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 CLN671									0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.99898	154.81632	3.99898	125.75983			0.00	0	
Total CLN673 SPOT									0.00	0	
Total For CLN673									0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.99898	154.81632	3.99898	125.76065			0.00	0	
Total CLN674 SPOT									0.00	0	
Total For CLN674									0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.37826			0.00	0	350,000,00
Total CLN676 SPOT									0.00	0	350,000,00
Total For CLN676									0.00	0	350,000,00
CLN67: On 19/08/2025 Spot Bond					0.00000	100.39983			0.00	0	
Total CLN677 SPOT									0.00	0	
Total For CLN677									0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.33925			0.00	0	
Total CLN679 SPOT									0.00	0	
Total For CLN679									0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.37092			0.00	0	
Total CLN680 SPOT									0.00	0	
Total For CLN680									0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	103.18179			0.00	0	
Total CLN681 SPOT									0.00	0	
Total For CLN681									0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.01668			0.00	0	
Total CLN682 SPOT									0.00	0	
Total For CLN682									0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.28396			0.00	0	
Total CLN683 SPOT									0.00	0	
Total For CLN683									0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.31808			0.00	0	
Total CLN684 SPOT									0.00	0	
Total For CLN684									0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.62852			0.00	0	
Total CLN685 SPOT									0.00	0	
Total For CLN685									0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.55236			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.55214				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.37123				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.15714				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.37139				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.44570				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.83808				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.31420				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.57382				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.13827				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.37340				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.01163				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.77591				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.40495				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.41061				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.91258				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.34124				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.79084				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.03483				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.88248				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.34892				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.34977				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.34977				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.34977				0.00	0	
Total CLN716 SPOT										0.00	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 CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.82575				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.91998				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.81906				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	82.14267				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.11812				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.85565				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.24535				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.24535				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.24535				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.26666				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.26666				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.26666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	85.36516				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	86.40815				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	87.04978				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	99.91863				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.06484				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.97165				0.00	0	60,000,00
Total CLN737 SPOT										0.00	0	60,000,00
Total For CLN737										0.00	0	60,000,00
CLN738 On 20/12/2023 Spot Bond					0.00000	101.54338				0.00	190,000,000	190,000,00
Total CLN738 SPOT										0.00	190,000,000	190,000,00
Total For CLN738										0.00	190,000,000	190,000,00
CLN739 On 20/06/2026 Spot Bond					0.00000	111.48800				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	94.73451				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.32696				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.47270				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.54487				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.96200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.91054				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.18040				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.37133				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.65716				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	99.91325				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.07498				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	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 CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.59757				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.99899				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	102.21850				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.15483				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.26349				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	100.52345				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.68548				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.43095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.59757				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.70166				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.94332				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.59922				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.73067				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.73882				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.18767				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.68317				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.22000	6.22000	6.22000	121.98211				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.16233				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.19232				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.56437				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.56925				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.17362				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.66201				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.59368				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.60442				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.36565				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.20069				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.36565				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.42742				0.00	0	
Total CLN788 SPOT										0.00	0	

Contract 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 CLN788									0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.29110			0.00	0	
Total CLN789 SPOT									0.00	0	
Total For CLN789									0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.66216			0.00	0	
Total CLN790 SPOT									0.00	0	
Total For CLN790									0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.21000			0.00	0	
Total CLN791 SPOT									0.00	0	
Total For CLN791									0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.66216			0.00	0	260,000,00
Total CLN792 SPOT									0.00	0	260,000,00
Total For CLN792									0.00	0	260,000,00
CLN793 On 05/09/2022 Spot Bond					0.00000	95.76873			0.00	0	
Total CLN793 SPOT									0.00	0	
Total For CLN793									0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.66216			0.00	0	190,000,00
Total CLN794 SPOT									0.00	0	190,000,00
Total For CLN794									0.00	0	190,000,00
CLN795 On 31/01/2025 Spot Bond					0.00000	100.66216			0.00	0	
Total CLN795 SPOT									0.00	0	
Total For CLN795									0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.36571			0.00	0	
Total CLN796 SPOT									0.00	0	
Total For CLN796									0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.66216			0.00	0	
Total CLN797 SPOT									0.00	0	
Total For CLN797									0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.66230			0.00	0	
Total CLN798 SPOT									0.00	0	
Total For CLN798									0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.66677			0.00	0	
Total CLN799 SPOT									0.00	0	
Total For CLN799									0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.66677			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.17408				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.15734				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 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	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.57218				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.80652				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.67177				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.17529				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.60344				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.34906				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.66500	98.67325	8.66500	98.65039				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.36042				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.89496				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.60926				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.44341				0.00	0	270,000,00
Total CLN813 SPOT										0.00	0	270,000,00
Total For CLN813										0.00	0	270,000,00
CLN814 On 04/10/2022 Spot Bond					0.00000	101.44341				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.66216				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.66238				0.00	0	60,000,00
Total CLN816 SPOT										0.00	0	60,000,00
Total For CLN816										0.00	0	60,000,00
CLN817 On 31/01/2027 Spot Bond					0.00000	100.67177				0.00	0	260,000,00
Total CLN817 SPOT										0.00	0	260,000,00
Total For CLN817										0.00	0	260,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.56439				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.80036				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.62825				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.67141				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	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 CLN822										0.00	0	
CLN82: On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82: On 31/07/2025 Spot Bond					0.00000	100.41715				0.00	0	260,000,00
Total CLN824 SPOT										0.00	0	260,000,00
Total For CLN824										0.00	0	260,000,00
CLN82: On 31/07/2025 Spot Bond					0.00000	100.41715				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82: On 31/07/2027 Spot Bond					0.00000	100.41683				0.00	0	260,000,00
Total CLN826 SPOT										0.00	0	260,000,00
Total For CLN826										0.00	0	260,000,00
CLN82: On 31/07/2025 Spot Bond					0.00000	100.31206				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82: On 31/08/2024 Spot Bond					0.00000	89.07697				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82: On 31/01/2025 Spot Bond					0.00000	100.18359				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83: On 31/07/2026 Spot Bond					0.00000	100.26070				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83: On 31/05/2025 Spot Bond					0.00000	100.08593				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.17000	103.89144	8.17000	103.86872				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.63000	107.95987	10.63000	107.92916				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.29000	101.59105	9.29000	101.56571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.66500	102.77138	7.66500	102.75026				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.42000	92.82527	12.42000	92.79471				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.01000	93.43188	11.01000	93.40452				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.03000	10.03000	10.03000	107.80240				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.82016				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.74683				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.28565				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.38649				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			9.76000	9.76000	9.76000	101.99466				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.27922				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.60149				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			7.09000	104.79956	7.09000	104.77939				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	62.83531	100.00000	62.69470				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	62.83531	100.00000	62.69470				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.61000	106.19694	7.61000	106.17503				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.94401	9.69000	102.91710				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.94401	9.69000	102.91710				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.96000	101.28956	9.96000	101.26237				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.36000	92.96956	12.36000	92.93877				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	103.06741	10.10000	103.03936				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.06741	10.10000	103.03936				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.42808				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.70315				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.59836				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.92334				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	98.38766				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.72273				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.86747				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.80009				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.48032				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.49116				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.62485				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.51941				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.81202				0.00	16,000,000,000	15,340,000,00
Total DVFB30 SPOT										0.00	16,000,000,000	15,340,000,00
Total For DVFB30										0.00	16,000,000,000	15,340,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.21819				0.00	600,000,000	300,000,00
Total DVFB31 SPOT										0.00	600,000,000	300,000,00
Total For DVFB31										0.00	600,000,000	300,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.86107				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.85625				0.00	0	
Total DVFC28 SPOT										0.00	0	

Contract 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 DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.14000	106.91066	7.14000	106.89028				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.90000	117.04375	4.90000	116.98975				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.59000	107.24176	4.59000	107.19295				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	142.14636	2.25000	142.09068				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.49100	156.66466	3.49100	156.59826				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39300	144.42644	3.39300	144.36559				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.43600	141.25658	3.43600	141.19672				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.59000	119.39642	4.59000	119.34225				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.56000	109.32318	4.56000	109.27351				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	142.14636	2.25000	142.09068				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	159.53200				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.95992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
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	121.75388				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	120.84835				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	118.33366				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	109.97810				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	106.13657				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	107.86753				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	89.25747				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	95.24831				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	96.04350				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	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
ELN018 On 12/05/2023 Spot Bond					0.00000	98.73974				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.07000	100.92997	10.07000	100.90303				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.02000	12.02000	12.02000	93.43313				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.07000	12.07000	12.07000	97.63719				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			10.16000	10.16000	10.16000	104.80159				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.16000	10.16000	10.16000	105.03432				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.02000	12.02000	12.02000	76.12924				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.31000	11.31000	11.31000	97.70406				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.02000	12.02000	12.02000	91.03125				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.04537				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01679				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.91226				0.00	0	
Total EPF018 SPOT										0.00	0	

Contract 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	99.91458				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.42923				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.11497				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.17384				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.01761				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	99.89491				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.39608				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	99.90227				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.59134				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.77705				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.36842				0.00	1,000,000,000	500,000,000
Total EQT005 SPOT										0.00	1,000,000,000	500,000,000
Total For EQT005										0.00	1,000,000,000	500,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.55004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.25235				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.97181				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.44126				0.00	0	50,000,00
Total EQT009 SPOT										0.00	0	50,000,00
Total For EQT009										0.00	0	50,000,00
EQT009 On 12/11/2024 Spot Bond					0.00000	100.76407				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.32100				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.33904				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.32993				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	100.34797				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.56195				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.43720				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.33016				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	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
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.30910				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.32713				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.44000	105.86832	6.44000	105.84978				0.00	0	1,000,000.00
Total ES23 SPOT										0.00	0	1,000,000.00
Total For ES23										0.00	0	1,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.70607	10.00000	103.67812				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.16000	97.29949	9.16000	97.27568			443,241,408,000.00	48,388,800	4,167,117,600	
Total ES26 SPOT									443,241,408,000.00	48,388,800	4,167,117,600	
Total For ES26									443,241,408,000.00	48,388,800	4,167,117,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.44086	7.85000	101.41952			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.68000	75.89969	11.62000	76.17897			592,489,024,000.00	50,726,800	1,052,177,900	
Total ES33 SPOT									592,489,024,000.00	50,726,800	1,052,177,900	
Total For ES33									592,489,024,000.00	50,726,800	1,052,177,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.73554	7.50000	101.71519			0.00	0		
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.08000	74.26565	12.03000	74.53284			380,295,312,000.00	31,481,400	27,709,926,600	
Total ES42 SPOT									380,295,312,000.00	31,481,400	27,709,926,600	
Total For ES42									380,295,312,000.00	31,481,400	27,709,926,600	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.02874	8.50000	101.00577			0.00	0		
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT									0.00	0	0	
Total For ETK001									0.00	0	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ETK002										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.92320				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.28818				0.00	1,000,000,000	500,000,000
Total EXX05 SPOT										0.00	1,000,000,000	500,000,000
Total For EXX05										0.00	1,000,000,000	500,000,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.43412				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34293				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.46517				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.33701				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.62225				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.07671				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.52978				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.56666				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.29348				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.31086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.31522				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.34730				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.29317				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.48488				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.84637				0.00	0	30,000,00
Total FRB25 SPOT										0.00	0	30,000,00
Total For FRB25										0.00	0	30,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.55428				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.74000	104.95460	8.74000	104.93007				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.42274				0.00	0	440,000,00
Total FRB28 SPOT										0.00	0	440,000,00
Total For FRB28										0.00	0	440,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.93085				0.00	3,000,000,000	1,500,000,00
Total FRB29 SPOT										0.00	3,000,000,000	1,500,000,00
Total For FRB29										0.00	3,000,000,000	1,500,000,00
FRB30 On 19/04/2026 Spot Bond			8.66000	99.49132	8.66000	99.46827				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB31 On 24/11/2026 Spot Bond					0.00000	100.28104				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.11800	320.05687	2.11800	319.93287				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.29000	2.29000	2.29000	161.59108				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.31100	214.96286	3.31100	214.87268				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.79000	3.79000	3.79000	114.99317				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.58500	4.58500	4.58500	232.14637				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.83500	103.12533	4.83500	103.07787				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.80500	105.80710	4.80500	105.75833				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.04631	8.04631	8.04631	83.00984				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.09807	8.09807	8.09807	82.15039				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.58500	3.58500	3.58500	156.37309				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	

Contract 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 FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.27980				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.58367				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.64932				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	103.39225				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.29171				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.47942				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	118.02077				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.56652				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.33085				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	115.90510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.30245				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.57624				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.34340				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.34965				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.02181				0.00	1,400,000,000	700,000,000
Total FRC299 SPOT										0.00	1,400,000,000	700,000,000
Total For FRC299										0.00	1,400,000,000	700,000,000
FRC299 On 25/04/2023 Spot Bond					0.00000	101.96632				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.20107				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.17751				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.31466				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.20913				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.29369				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 20/06/2024 Spot Bond					0.00000	101.27681				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.45371				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.58593				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.64068				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.55280				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.65779				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.43666				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.58569				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.73137				0.00	1,800,000,000	900,000,000
Total FRC323 SPOT										0.00	1,800,000,000	900,000,000
Total For FRC323										0.00	1,800,000,000	900,000,000
FRC32: On 20/06/2026 Spot Bond					0.00000	101.46844				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.03038				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.94936				0.00	0	30,000,000
Total FRC326 SPOT										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC326										0.00	0	30,000,00
FRC32: On 30/09/2022 Spot Bond					0.00000	101.05738				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.21584				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.47582				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.77433				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.52593				0.00	0	240,000,00
Total FRC335 SPOT										0.00	0	240,000,00
Total For FRC335										0.00	0	240,000,00
FRC33: On 25/04/2023 Spot Bond					0.00000	102.37180				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.36921				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.69844				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.85857				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.32860				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.82878				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.69631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.31011				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.86176				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.75780				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.65388				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.16251				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.05636				0.00	0	190,000,00
Total FRC352 SPOT										0.00	0	190,000,00
Total For FRC352										0.00	0	190,000,00
FRC352 On 31/07/2023 Spot Bond					0.00000	100.76970				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.83473				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.77538				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.78258				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 14/11/2022 Spot Bond					0.00000	100.51184				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.81933				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.67305				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	101.14033				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.46252				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.37483				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.57562				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	102.12937				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.17236				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.61174				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.62230				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.80310				0.00	0	
Total FRC372 SPOT										0.00	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 FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.79951				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.71947				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.04813				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.93998				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.92936				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.32358				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.60227				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.48981				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.30558				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.30558				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.30429				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.30429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.01764				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.74696				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.83178				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.57222				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.88909				0.00	0	180,000,00
Total FRC392 SPOT										0.00	0	180,000,00
Total For FRC392										0.00	0	180,000,00
FRC392 On 11/11/2024 Spot Bond					0.00000	100.48829				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.44092				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.74693				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.78798				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.52633				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.85061				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/01/2030 Spot Bond					0.00000	101.07076				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.58706				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.03713				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.69623				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.47804				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.68480				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.26642				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.38065				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.35234				0.00	0	90,000,00
Total FRC407 SPOT										0.00	0	90,000,00
Total For FRC407										0.00	0	90,000,00
FRC40(On 23/09/2025 Spot Bond					0.00000	100.16095				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.29627				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC410 SPOT										0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRC410										0.00	0	5,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.32000	109.86631	4.32000	109.81732				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.44000	123.36059	4.44000	123.30494				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.78789				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.93774				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.87179				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.95492				0.00	60,000,000	30,000,000
Total FRJ25 SPOT										0.00	60,000,000	30,000,000
Total For FRJ25										0.00	60,000,000	30,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.10393				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.74616				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.71074				0.00	0	100,000,000
Total FRJ27S SPOT										0.00	0	100,000,000
Total For FRJ27S										0.00	0	100,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.74383				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.04772				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.73073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.22895				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			3.99300	3.99300	3.99300	114.58451				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.41000	4.41000	4.41000	123.76523				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.26645				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.55000	121.68982	4.55000	121.63456				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.59000	232.14440	4.59000	232.03906				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.69000	119.60218	4.69000	119.54741				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	231.39647				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.13500	158.22854	3.13500	158.16276				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	108.89663	3.70500	108.84967				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.49000	122.59779	4.49000	122.54232				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.74000	228.95183	4.74000	228.84703				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.79000	227.89925	4.79000	227.79461				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			2.66500	160.12313	2.66500	160.05862				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.82000	227.27043	4.82000	227.16592				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.69000	119.60218	4.69000	119.54741				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			3.92100	208.13338	3.92100	208.04268				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.44000	109.12073	5.44000	109.06856				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			3.81100	209.34637	3.81100	209.25577				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			3.87100	208.68375	3.87100	208.59307				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.33000	216.88976	5.33000	216.78708				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.39000	109.78425	5.39000	109.73191				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.69000	4.69000	4.69000	119.54741				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.67000	118.09067	4.67000	119.84294				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.68100	210.79036	3.68100	210.69985				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.10000	221.49985	5.10000	221.39634				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.81100	209.34637	3.81100	209.25577				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.81100	209.34637	3.81100	209.25577				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.21200	216.09521	3.21200	216.00515				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.43500	157.03346	3.43500	156.96690				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.16100	205.51465	4.16100	205.42377				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.20100	205.08188	4.20100	204.99095				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.40500	157.15247	3.40500	157.08598				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.67600	210.84612	3.67600	210.75561				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.21100	4.21100	4.21100	204.88291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.22819				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.77428				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.84916				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	101.38791				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.31277				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	179.17651				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	134.50293				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	174.58125				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	136.82458				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.46056				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.52978				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.40758				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.24424				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.90667				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.28867				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.15949				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.87369				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	

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 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	101.32860				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	101.07232				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	100.35931				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	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.64562				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.65888				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.79060				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.22043				0.00	0	90,000,00
Total FRS241 SPOT										0.00	0	90,000,00
Total For FRS241										0.00	0	90,000,00
FRS241 On 12/12/2025 Spot Bond					0.00000	69.23376				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	99.97178				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	105.44150				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.29251				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	
FRS248 On 22/02/2024 Spot Bond					0.00000	97.37461				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.10314				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	

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 23/01/2024 Spot Bond					0.00000	105.64620				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.88851				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.18232				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.34304				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.70765				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.35252				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 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	
FRS27 On 05/07/2022 Spot Bond					0.00000	102.60376				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.93261				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	98.07350				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.34492				0.00	0	
Total FRS273 SPOT										0.00	0	

Contract 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 FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.26687				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.67221				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.81495				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.77064				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.42213				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.89500	9.89500	9.89500	100.33961				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.89500	9.89500	9.89500	100.33961				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.69404				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.27249				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.21900	11.21900	11.21900	94.16918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.27758				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	86.30133				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	90.88327				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	94.98736				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	97.84325				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.34181				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00		3,000,000,000	3,000,000,000
Total FRS304 SPOT									10,000,000,000,000.00		3,000,000,000	3,000,000,000
Total For FRS304									10,000,000,000,000.00		3,000,000,000	3,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	323.17796				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.15000	324.56244	1.15000	324.44522				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.16000	1.16000	1.16000	324.39816				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.52540				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.39000	115.56679	4.39000	115.51483				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.11000	74.73072	4.11000	119.59124				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	160.50630				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	159.36971				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	319.46239				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.37000	6.37000	6.37000	103.05798				0.00	0	
Total FRX23 SPOT										0.00	0	

Contract 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 FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.90000	106.33013	7.90000	106.30751				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.91000	108.60544	7.91000	108.58217				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.54000	105.17054	8.54000	105.14651		51,300,425,624,000.00		6,007,075,600	3,004,589,30	
Total FRX26 SPOT								51,300,425,624,000.00		6,007,075,600	3,004,589,30	
Total For FRX26								51,300,425,624,000.00		6,007,075,600	3,004,589,30	
FRX27 On 07/03/2027 Spot Bond			8.78000	107.95237	8.78000	107.92718				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.67000	110.50933	8.67000	110.48342				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.65000	103.98290	9.65000	103.95584				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.05000	99.66504	10.05000	99.63805				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.13000	104.37084	10.13000	104.34266				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.32000	74.24197	11.32000	74.21964				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.59483				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.32657				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.31370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.32243				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.32499				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.64410				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.68416				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.70417				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.67372				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.84368				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	100.36975				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46735				0.00	0	70,000.00
Total GH5A21 SPOT										0.00	0	70,000.00
Total For GH5A21										0.00	0	70,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.24642				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.25305				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.33469				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.39000	118.97937	3.39000	118.92914				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.17385				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.70900	105.84022	6.70900	105.82114				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.07357				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.17000	106.14371	7.17000	106.12329				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.76074				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.49048				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08551				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.62191				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.65080				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.12010				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract 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 GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.02461				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.75492				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15672				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.84379				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.85454				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.66932				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.18296				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.09843				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.52354				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.97786				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.08330				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.33884				0.00	0	

Contract 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	102.31862				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.05624				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.09184				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.22594				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.20489				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.93868				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.34904				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.24495				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.99699				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.62580				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.78752				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 Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	100.00895				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.04239				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.96125				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.10212				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.08333				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.18547				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.81000	321.48119	1.81000	321.35934				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.11000	2.11000	2.11000	329.82581				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.31000	103.15976	10.31000	103.13112				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.57000	81.11613	4.57000	110.04750				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			11.44000	89.08447	11.44000	89.05710			163,683,520,000.00		14,308,000	3,783,855.80
Total HWAY34 SPOT									163,683,520,000.00		14,308,000	3,783,855.80
Total For HWAY34									163,683,520,000.00		14,308,000	3,783,855.80
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.35413	100.00000	12.32648				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.47000	88.38324	11.47000	88.35602				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.35146	100.00000	12.32382				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	100.87468				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.73633				0.00	0	280,000,00
Total HWF12 SPOT										0.00	0	280,000,00
Total For HWF12										0.00	0	280,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.15798				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.02000	162.76821	1.98500	162.85065				473,464,069,868,000.00	234,388,153,400	719,412,886,70
Total I2025 SPOT										473,464,069,868,000.00	234,388,153,400	719,412,886,70
Total For I2025										473,464,069,868,000.00	234,388,153,400	719,412,886,70
I2029 On 31/03/2029 Spot Bond			2.97000	121.11205	2.92000	121.44389				528,037,333,857,000.00	177,790,348,100	281,838,116,80
Total I2029 SPOT										528,037,333,857,000.00	177,790,348,100	281,838,116,80
Total For I2029										528,037,333,857,000.00	177,790,348,100	281,838,116,80
I2033 On 28/02/2033 Spot Bond			3.82500	115.08701	3.82000	115.09135				221,929,131,982,500.00	58,020,688,100	380,183,877,40
Total I2033 SPOT										221,929,131,982,500.00	58,020,688,100	380,183,877,40
Total For I2033										221,929,131,982,500.00	58,020,688,100	380,183,877,40
I2038 On 31/01/2038 Spot Bond			3.81000	133.47089	3.79000	133.74954				485,487,589,983,000.00	127,424,564,300	407,074,121,50
Total I2038 SPOT										485,487,589,983,000.00	127,424,564,300	407,074,121,50
Total For I2038										485,487,589,983,000.00	127,424,564,300	407,074,121,50
I2046 On 31/03/2046 Spot Bond			3.84000	121.44825	3.83500	121.49767				276,038,992,896,000.00	71,885,154,400	456,671,435,40
Total I2046 SPOT										276,038,992,896,000.00	71,885,154,400	456,671,435,40
Total For I2046										276,038,992,896,000.00	71,885,154,400	456,671,435,40
I2050 On 31/12/2050 Spot Bond			3.86000	125.51720	3.80500	126.75583				446,319,331,814,000.00	115,626,769,900	507,283,888,70
Total I2050 SPOT										446,319,331,814,000.00	115,626,769,900	507,283,888,70
Total For I2050										446,319,331,814,000.00	115,626,769,900	507,283,888,70
IBG01 On 07/02/2025 Spot Bond					0.00000	100.39409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.41031				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.88000	321.15674	1.88000	321.03439				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.72794				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.46346				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.69500				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.38928				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.98963				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.83662				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.29156				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.63620				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51850				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	100.45970				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.31601				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.29818				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.10125				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.22271				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.23022				0.00	0	
Total IBL149 SPOT										0.00	0	
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	100.23755				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.64158				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.53055				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.51824				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.57532				0.00	0	
Total IBL161 SPOT										0.00	0	

Contract 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.80624				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.83305				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.54124				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.35492				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.71080				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.73456				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.23489				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.45416				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.96855				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.96760				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.92193				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.80063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.52112				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.44146				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.41652				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.09980				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.10263				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.59107				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.97975				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.98058				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.98332				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.98140				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.47724				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.53833				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.27526				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.24884				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.24884				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.24884				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.24884				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.01558				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.37675				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.23656				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.00694				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.15868				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.23399				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract 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 IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.78945				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.55915				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.44873				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.49313				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.23965				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.45422				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.59519				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.25000	107.85290	7.25000	107.83168				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.62000	102.35411	5.62000	102.33874				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.02335				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.18500	101.19345	9.18500	101.16876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.62000	104.26089	10.62000	104.36847				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.78000	103.75103	9.78000	103.72396				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.19299				0.00	0	60,000,00
Total IDCG13 SPOT										0.00	0	60,000,00
Total For IDCG13										0.00	0	60,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67436				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.21496				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.43725				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.24714				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.92408				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.15952				0.00	600,000,000	300,000,00
Total IDCG22 SPOT										0.00	600,000,000	300,000,00
Total For IDCG22										0.00	600,000,000	300,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.91911				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.37523				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			8.51000	100.44111	8.51000	100.41812				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.17754				0.00	0	90,000,00
Total INLV01 SPOT										0.00	0	90,000,00
Total For INLV01										0.00	0	90,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.84903				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.42027				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.94899				0.00	2,000,000,000	1,000,000,00
Total INLV07 SPOT										0.00	2,000,000,000	1,000,000,00
Total For INLV07										0.00	2,000,000,000	1,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.10746				0.00	0	350,000,00
Total INLV08 SPOT										0.00	0	350,000,00
Total For INLV08										0.00	0	350,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	100.91552				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.04637				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.34840				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.32537				0.00	0	280,000,00
Total INLV12 SPOT										0.00	0	280,000,00
Total For INLV12										0.00	0	280,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.28454				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.42949				0.00	0	
Total IPF22 SPOT										0.00	0	

Contract 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 IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.50200				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.78394				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.43443				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.44230				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.56995				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.97297				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.12514				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.91317				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.39329				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.11403				0.00	600,000,000	300,000,000
Total IPFG01 SPOT										0.00	600,000,000	300,000,000
Total For IPFG01										0.00	600,000,000	300,000,000
IV019 On 31/03/2028 Spot Bond			4.47100	202.18774	4.47100	202.09665				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.82737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.21361				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.37100	203.25416	4.37100	203.16312				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.39489				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	101.13518				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.34898				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.39425				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.55307				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99468				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.39774				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.03508				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.11599				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.01334				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.37514				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.45189	7.40000	103.43123				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.36574				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.51044				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.55862	7.23000	102.53851				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.45974				0.00	0	130,000,00
Total IVC198 SPOT										0.00	0	130,000,00
Total For IVC198										0.00	0	130,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	101.99706	7.45000	101.97659				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.95817				0.00	0	
Total IVC201 SPOT										0.00	0	

Contract 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 IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.78112	3.91012	102.77021				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.84984				0.00	0	100,000,00
Total IVC203 SPOT										0.00	0	100,000,00
Total For IVC203										0.00	0	100,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.27111				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.53500				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.13804				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.01712				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.19154				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.61835				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.48000	6.48000	6.48000	102.21376				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.18000	7.18000	7.18000	100.94277				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.64657				0.00	0	290,000,00
Total IVC213 SPOT										0.00	0	290,000,00
Total For IVC213										0.00	0	290,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.62690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.17727				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.09133	8.45000	101.06848				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.68820	7.20000	100.18262				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.91213				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.82442				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.50412				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.39708				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.29487				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.09108				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.53315				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.11538				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.59675				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.41544				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.76865				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.29770				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.83670				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.08813				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.64067				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.87563				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.87524				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.39473				0.00	0	
Total KAP022 SPOT										0.00	0	

Contract 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 KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.03433				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.87705				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02: On 12/04/2027 Spot Bond					0.00000	100.91290				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.10985				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.26000	119.12317	9.26000	119.09388				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.04000	102.78059	7.04000	102.76121				0.00	0	233,859,00
Total LGL06 SPOT										0.00	0	233,859,00
Total For LGL06										0.00	0	233,859,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.60616				0.00	0	30,000,00
Total LGL07 SPOT										0.00	0	30,000,00
Total For LGL07										0.00	0	30,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.82966				0.00	0	560,000,00
Total LGL08 SPOT										0.00	0	560,000,00
Total For LGL08										0.00	0	560,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.67202				0.00	1,000,000,000	500,000,00
Total LGL09 SPOT										0.00	1,000,000,000	500,000,00
Total For LGL09										0.00	1,000,000,000	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.14298				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.85578				0.00	20,000,000	
Total LGL11 SPOT										0.00	20,000,000	
Total For LGL11										0.00	20,000,000	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.19674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.34037			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.34806			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.21319			0.00	0	400,000,00
Total MBF065 SPOT									0.00	0	400,000,00
Total For MBF065									0.00	0	400,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.39431			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.42256			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.79897			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.13201			0.00	0	
Total MBF072 SPOT									0.00	0	
Total For MBF072									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.78545			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.27172			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.56762			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.53921				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.68458				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.55548				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36276				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.25504				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.03397				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.51000	8.51000	8.51000	111.22554				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.55900	104.23127	6.55900	104.21275				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.33792				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.80966				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.12164				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.16000	100.44606	9.16000	100.42135				0.00	0	
Total MML02 SPOT										0.00	0	

Contract 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 MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.40402				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.41000	95.91198	9.41000	95.12703				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.24880				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.99000	100.49756	9.99000	100.47095				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.08689				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.31630				0.00	200,000,000	100,000,000
Total MTN09 SPOT										0.00	200,000,000	100,000,000
Total For MTN09										0.00	200,000,000	100,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	102.85944				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.84549				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.54135				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.32810				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.80162				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.21036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.67905				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.81314				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.86254				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.79590				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.10500	100.43671	9.10500	100.41201				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.74159				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.69463				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.62526				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.08247				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.88279				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.41907				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	100.76785				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.02014				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.29812				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.31539				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.31530				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.31098				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.22312				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.18724				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.50068				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.76708				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.01206				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.77000	101.07421	6.77000	101.05601				0.00	0	
Total NAM01 SPOT										0.00	0	

Contract 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 NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.13000	106.71027	7.13000	106.68962				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.04000	105.25218	10.04000	105.22370				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.94956				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.57437				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.69803				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.68496				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.56775				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.32508				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.69500	107.15505	6.69500	107.13587				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.74000	107.07070	7.74000	107.04824				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.69500	105.33406	8.69500	105.30957				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.69500	105.72195	8.69500	105.69736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.17000	109.91783	9.17000	109.89060				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			6.03000	102.28073	6.03000	102.26428				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.63800	109.67373	7.63800	109.65140				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.68000	110.23197	8.68000	110.20652				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			6.45000	6.45000	6.45000	106.05928				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	102.33541				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	53.82073	100.00000	53.70226				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	103.00344				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.57500	109.31208	8.57500	109.28714				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.08300	107.79198	6.08300	107.77415				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.08000	112.10039	8.08000	112.07586				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30/ On 20/02/2024 Spot Bond			6.72000	107.42365	6.72000	107.40403				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.25000	105.00145	6.25000	104.98388				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.00333				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.34883				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.87410				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.83500	10.83500	10.83500	78.21049				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.27379				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.60814				0.00	0	500,000,00
Total NBK43B SPOT										0.00	0	500,000,00
Total For NBK43B										0.00	0	500,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.66469				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.16731				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.45049				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.78246				0.00	0	13,593,000,00
Total NBK49B SPOT										0.00	0	13,593,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK49B										0.00	0	13,593,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.19303				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.83346				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.94825				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.89075				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.59876				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.78840				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.61645				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.89084				0.00	0	2,500,000,00
Total NBKB58 SPOT										0.00	0	2,500,000,00
Total For NBKB58										0.00	0	2,500,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.42982				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.44894				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.60137				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.74080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.26415				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.33019				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			10.00500	103.35858	10.00500	103.33117				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.31953				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.66000	103.60661	9.66000	103.58005				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.33019				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.34710				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.36842				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.85844				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.85844				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.27512				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.87613				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.67994				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.14117				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.13705				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.74104				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.41427				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.23431				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.07804				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.89830				0.00	0	330,000,00
Total NGLT1B SPOT										0.00	0	330,000,00
Total For NGLT1B										0.00	0	330,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.99837				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.51022				0.00	0	320,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	320,000,00
Total For NGT104										0.00	0	320,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.35777				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.18621				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.69123				0.00	0	270,000,00
Total NGT107 SPOT										0.00	0	270,000,00
Total For NGT107										0.00	0	270,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	103.99028				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.72540				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.60942				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.94349				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.91747				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.92171				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.89214				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.74995				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.54974				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.37675				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.31868				0.00	1,200,000,000	600,000,000
Total NHM020 SPOT										0.00	1,200,000,000	600,000,000
Total For NHM020										0.00	1,200,000,000	600,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	101.13180				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	227.79461			1,437,000,000,000.00		300,000,000	150,000,000
Total NI202 SPOT									1,437,000,000,000.00		300,000,000	150,000,000
Total For NI202									1,437,000,000,000.00		300,000,000	150,000,000
NI210 On 31/03/2028 Spot Bond			3.18100	3.18100	3.18100	216.36116			0.00		0	
Total NI210 SPOT									0.00		0	
Total For NI210									0.00		0	
NI25 On 31/01/2025 Spot Bond			2.74000	2.74000	2.74000	159.75424			0.00		0	
Total NI25 SPOT									0.00		0	
Total For NI25									0.00		0	
NI29 On 31/03/2029 Spot Bond			3.69000	3.69000	3.69000	115.71470			0.00		0	
Total NI29 SPOT									0.00		0	
Total For NI29									0.00		0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total NI33 SPOT									0.00		0	
Total For NI33									0.00		0	
NI38 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	121.78529			0.00		0	
Total NI38 SPOT									0.00		0	
Total For NI38									0.00		0	
NILB11 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	159.32930			0.00		0	
Total NILB11 SPOT									0.00		0	
Total For NILB11									0.00		0	
NILB12 On 07/12/2033 Spot Bond			3.45000	258.20514	3.45000	258.09585			0.00		0	292,500,000
Total NILB12 SPOT									0.00		0	292,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB12										0.00	0	292,500,00
NILB13 On 31/01/2025 Spot Bond			2.64500	2.64500	2.64500	160.13990				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.82600	2.82600	2.82600	220.48623				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.97100	218.88040	2.97100	218.79060				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.56000	94.88121	4.56000	121.48405				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.73891				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.06554				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.47967				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.56770				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.31153				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.47525				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.02396				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.29810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.53176				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.20869				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	131.72804				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.70627				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.30236				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.15680				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	163.60877				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.45452				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	163.37311				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.67594				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.91167				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	136.28745				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.47967				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.36068				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.89710				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.90764				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.61213				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.44853				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.58415				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.26913				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.77643				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN105 SPOT										0.00	0	

Contract 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 NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.89357				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.77643				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.89934				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.17174				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.99359				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.95050				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.24405				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.16000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	113.97000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	121.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	119.64000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	118.31983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	119.18467				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02! On 17/02/2026 Spot Bond					0.00000	90.68928				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	119.18467				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04! On 20/07/2026 Spot Bond					0.00000	91.78498				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	93.43915				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.46346				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06! On 31/10/2022 Spot Bond					0.00000	103.39995				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07! On 29/07/2022 Spot Bond					0.00000	100.54691				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08! On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08! On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NNF08: On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000
Total NNF082 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For NNF082									10,000,000,000,000.00	10,000,000,000	10,000,000,000
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.87971			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.56178			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.28901			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.29609			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.27450			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.23384			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.56387			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.31340			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.29584			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.25312			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	111.41103			0.00	0	
Total NQ1C17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.25953			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.13000	103.22146	7.13000	103.20184			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.08000	204.38402	2.08000	204.30506			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.77000	107.06871	10.77000	107.03803		72,865,512,000.00	6,765,600	442,319,200	
Total NRA028 SPOT								72,865,512,000.00	6,765,600	442,319,200	
Total For NRA028								72,865,512,000.00	6,765,600	442,319,200	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.95668	100.00000	12.92801		0.00	0		
Total NRA028/R186 SPOT								0.00	0		
Total For NRA028/R186								0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	100.52181			0.00	0	
Total NTC23 SPOT								0.00	0		
Total For NTC23								0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	100.79420			0.00	0	1,500,000,000
Total NTC26 SPOT								0.00	0	0	1,500,000,000
Total For NTC26								0.00	0	0	1,500,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	99.91853			0.00	0	
Total NTC27 SPOT								0.00	0	0	
Total For NTC27								0.00	0	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.91749			0.00	0	
Total NTC28 SPOT								0.00	0	0	
Total For NTC28								0.00	0	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	0	
Total For NTC30								0.00	0	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.96486			0.00	0	
Total NTC31 SPOT								0.00	0	0	
Total For NTC31								0.00	0	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.36464			0.00	0	19,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.61558				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.22523				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.37498				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.79499				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.96000	109.74755	7.96000	109.72428				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.71500	103.60120	6.71500	103.58248				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.33500	111.11694	8.33500	111.09230				0.00	0	670,000.00
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.60249				0.00	300,000,000	150,000.00
Total OML11 SPOT										0.00	300,000,000	150,000.00
Total For OML11										0.00	300,000,000	150,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	103.22039				0.00	600,000,000	300,000.00
Total OML12 SPOT										0.00	600,000,000	300,000.00
Total For OML12										0.00	600,000,000	300,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	101.50991				0.00	500,000,000	2,000,000.00
Total OML13 SPOT										0.00	500,000,000	2,000,000.00
Total For OML13										0.00	500,000,000	2,000,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.40458				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PEP02 On 10/03/2025 Spot Bond					0.00000	100.92521				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.21252				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.44857				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.17007				0.00	0	290,000,00
Total PMM56 SPOT										0.00	0	290,000,00
Total For PMM56										0.00	0	290,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.03830				0.00	1,600,000,000	800,000,00
Total PMM57 SPOT										0.00	1,600,000,000	800,000,00
Total For PMM57										0.00	1,600,000,000	800,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.15503				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.30000	113.06970	8.26000	113.20075				,543,116,112,770,000.00	1,872,664,591,900	1,854,215,715,30
Total R186 SPOT										43,116,112,770,000.00	872,664,591,900	354,215,715,30
Total For R186										43,116,112,770,000.00	872,664,591,900	354,215,715,30
R197 On 07/12/2023 Spot Bond			0.81000	326.16542	0.81000	326.05062				53,668,645,875,000.00	66,257,587,500	87,379,884,70
Total R197 SPOT										53,668,645,875,000.00	66,257,587,500	87,379,884,70
Total For R197										53,668,645,875,000.00	66,257,587,500	87,379,884,70
R202 On 07/12/2033 Spot Bond			3.79000	250.08757	3.79000	249.97946				5,276,016,552,000.00	1,392,088,800	122,694,131,10
Total R202 SPOT										5,276,016,552,000.00	1,392,088,800	122,694,131,10
Total For R202										5,276,016,552,000.00	1,392,088,800	122,694,131,10
R2023 On 28/02/2023 Spot Bond			5.54000	103.66462	5.53000	103.65639				245,886,000,000,000.00	585,900,000,000	387,548,200,00
Total R2023 SPOT										15,886,000,000,000.00	585,900,000,000	387,548,200,00
Total For R2023										15,886,000,000,000.00	585,900,000,000	387,548,200,00
R2030 On 31/01/2030 Spot Bond			9.87000	92.95685	9.81000	93.22937				892,406,753,958,000.00	1,610,172,923,400	1,457,044,858,90
Total R2030 SPOT										12,406,753,958,000.00	610,172,923,400	457,044,858,90
Total For R2030										12,406,753,958,000.00	610,172,923,400	457,044,858,90
R2032 On 31/03/2032 Spot Bond			10.34000	88.85963	10.27000	89.22484				430,827,769,808,000.00	1,492,343,111,200	1,693,792,219,40
Total R2032 SPOT										10,827,769,808,000.00	492,343,111,200	593,792,219,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2032									10,827,769,808,000.00	492,343,111,200	593,792,219,40
R2035 On 28/02/2035 Spot Bond			10.68000	90.00302	10.62000	90.35415			877,467,770,224,000.00	1,393,021,326,800	934,034,140,00
Total R2035 SPOT									7,467,770,224,000.00	393,021,326,800	934,034,140,00
Total For R2035									7,467,770,224,000.00	393,021,326,800	934,034,140,00
R2037 On 31/01/2037 Spot Bond			10.88500	85.73577	10.82500	86.09004			929,227,658,011,000.00	544,715,448,600	1,181,301,222,70
Total R2037 SPOT									29,227,658,011,000.00	544,715,448,600	181,301,222,70
Total For R2037									29,227,658,011,000.00	544,715,448,600	181,301,222,70
R2040 On 31/01/2040 Spot Bond			11.00000	87.74926	10.95000	88.06316			979,051,608,400,000.00	361,731,964,400	1,076,497,537,90
Total R2040 SPOT									9,051,608,400,000.00	361,731,964,400	076,497,537,90
Total For R2040									9,051,608,400,000.00	361,731,964,400	076,497,537,90
R2044 On 31/01/2044 Spot Bond			11.03000	84.44679	10.98000	84.76823			512,503,599,877,000.00	771,759,165,900	1,821,182,435,00
Total R2044 SPOT									12,503,599,877,000.00	771,759,165,900	321,182,435,00
Total For R2044									12,503,599,877,000.00	771,759,165,900	321,182,435,00
R2048 On 28/02/2048 Spot Bond			10.97500	83.39699	10.92500	83.73007			900,376,263,352,500.00	1,904,362,301,900	1,713,972,271,80
Total R2048 SPOT									10,376,263,352,500.00	904,362,301,900	713,972,271,80
Total For R2048									10,376,263,352,500.00	904,362,301,900	713,972,271,80
R209 On 31/03/2036 Spot Bond			10.73000	69.28366	10.67000	69.59143			738,547,014,136,000.00	814,403,263,200	858,863,861,30
Total R209 SPOT									18,547,014,136,000.00	814,403,263,200	358,863,861,30
Total For R209									18,547,014,136,000.00	814,403,263,200	358,863,861,30
R210 On 31/03/2028 Spot Bond			2.47100	224.79049	2.47100	224.70127			1,250,832,060,800.00	506,204,800	230,958,213,50
Total R210 SPOT									1,250,832,060,800.00	506,204,800	230,958,213,50
Total For R210									1,250,832,060,800.00	506,204,800	230,958,213,50
R213 On 28/02/2031 Spot Bond			10.18000	83.79633	10.12000	84.07491			781,911,049,344,000.00	764,431,340,800	989,082,316,80
Total R213 SPOT									31,911,049,344,000.00	764,431,340,800	989,082,316,80
Total For R213									31,911,049,344,000.00	764,431,340,800	989,082,316,80
R214 On 28/02/2041 Spot Bond			11.01000	66.30502	10.96000	66.56770			750,611,358,426,000.00	340,654,982,600	757,637,528,20
Total R214 SPOT									50,611,358,426,000.00	340,654,982,600	757,637,528,20
Total For R214									50,611,358,426,000.00	340,654,982,600	757,637,528,20
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.45242			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.20284			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.15993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.09488				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.40880				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.28107				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.28446				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.15004				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.30889				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.18683				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.38597				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.72862				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.81263				0.00	0	210,000,00
Total RED131 SPOT										0.00	0	210,000,00
Total For RED131										0.00	0	210,000,00
RED14 On 17/09/2022 Spot Bond					0.00000	101.41794				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	98.68716				0.00	1,000,000,000	500,000,00
Total RED151 SPOT										0.00	1,000,000,000	500,000,00
Total For RED151										0.00	1,000,000,000	500,000,00
RED16: On 07/12/2022 Spot Bond					0.00000	100.02718				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.57927				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.01785				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.05205				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.70686				0.00	0	300,000,00
Total RED603 SPOT										0.00	0	300,000,00
Total For RED603										0.00	0	300,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	101.43599				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.89911				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.90396				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.17636				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.96805				0.00	600,000,000	300,000,00
Total RES49 SPOT										0.00	600,000,000	300,000,00
Total For RES49										0.00	600,000,000	300,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.42815				0.00	400,000,000	200,000,00
Total RES50 SPOT										0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RES50									0.00	400,000,000	200,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.48084			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.31282			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.42466			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.51915			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.63102			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.90440			0.00	0	
Total RFCD1 SPOT									0.00	0	
Total For RFCD1									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.25000	103.13813	7.25000	103.11795			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			10.93500	96.82021	10.93500	96.79190			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.42000	100.62842	11.42000	100.59773			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.74999			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.49000	100.82478	10.49000	100.79646			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.69048			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.74778			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.58500	105.47330	8.58500	105.44921			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.59011			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.71000	106.81280	7.71000	106.79048			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.66000	98.81323	8.66000	98.79046			0.00	0	1,200,000,00
Total SBS3 SPOT									0.00	0	1,200,000,00
Total For SBS3									0.00	0	1,200,000,00
SBS31 On 12/06/2027 Spot Bond			9.06000	102.78905	9.06000	102.76403		126,840,000,000,000.00	14,000,000,000	5,000,000,00	
Total SBS31 SPOT								126,840,000,000,000.00	14,000,000,000	5,000,000,00	
Total For SBS31								126,840,000,000,000.00	14,000,000,000	5,000,000,00	
SBS34 On 19/09/2024 Spot Bond			7.97000	106.58322	7.97000	106.56058		0.00	0	0	
Total SBS34 SPOT								0.00	0	0	
Total For SBS34								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			8.11500	105.54572	8.11500	105.52253		0.00	0	0	
Total SBS38 SPOT								0.00	0	0	
Total For SBS38								0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			9.81000	102.96166	9.81000	102.93442		0.00	0	0	
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								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
SBS41 On 12/11/2022 Spot Bond			6.16000	102.29677	6.16000	102.27995				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.39000	107.37328	8.39000	107.34930				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.12000	107.95655	9.12000	107.93039				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.45000	106.10536	6.45000	106.08676				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.95084				0.00	0	150,000,00
Total SBS47 SPOT										0.00	0	150,000,00
Total For SBS47										0.00	0	150,000,00
SBS51 On 31/01/2024 Spot Bond			7.62000	7.62000	7.62000	106.71365				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.02522				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.88866				0.00	40,000,000	20,000,00
Total SBS53 SPOT										0.00	40,000,000	20,000,00
Total For SBS53										0.00	40,000,000	20,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	99.93211				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.49000	99.95490	5.49000	99.93987				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.92616				0.00	0	10,000,000,00
Total SBS57 SPOT										0.00	0	10,000,000,00
Total For SBS57										0.00	0	10,000,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	101.91954				0.00	0	
Total SBS58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21365				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.77899				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.27500				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.18290				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.75134				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.11930				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.17979				0.00	600,000,000	300,000,000
Total SBS67 SPOT										0.00	600,000,000	300,000,000
Total For SBS67										0.00	600,000,000	300,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.35865				0.00	100,000,000	50,000,000
Total SBS68 SPOT										0.00	100,000,000	50,000,000
Total For SBS68										0.00	100,000,000	50,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.10932				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.37212				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.25033				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.85788				0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS72 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS72										0.00	2,000,000,000	1,000,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.41729				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.62672				0.00	1,000,000,000	500,000,000
Total SBS75 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS75										0.00	1,000,000,000	500,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.66050				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.93000	320.92525	1.93000	320.80255				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	229.90522				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.05392				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.73254				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.10271				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.37961				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.50678				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	170,000,000
Total SBT105 SPOT										0.00	0	170,000,000
Total For SBT105										0.00	0	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT106 On 31/12/2026 Spot Bond					0.00000	102.11011				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.45781				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.64876				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.29301				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.90000	105.01727	6.90000	104.99780				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.45423				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.70844				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.70844				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.21351				0.00	0	500,000,00
Total SBT208 SPOT										0.00	0	500,000,00
Total For SBT208										0.00	0	500,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	101.06444				0.00	1,600,000,000	800,000,00
Total SBT209 SPOT										0.00	1,600,000,000	800,000,00
Total For SBT209										0.00	1,600,000,000	800,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	101.27450				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.84178				0.00	0	
Total SLI5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.70390				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.21000	98.94196	9.21000	98.91735				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.32767				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.33972				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.34014				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.33701				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.36196				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.33084				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.36196				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.35571				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.39933				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.34332				0.00	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 SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.37442				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.37128				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.22500	105.48992	7.22500	105.46946				0.00	0	537,971,30
Total SNT03 SPOT										0.00	0	537,971,30
Total For SNT03										0.00	0	537,971,30
SNT04 On 27/06/2022 Spot Bond					0.00000	101.29311				0.00	0	570,000,00
Total SNT04 SPOT										0.00	0	570,000,00
Total For SNT04										0.00	0	570,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17010				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.30606				0.00	400,000,000	200,000,00
Total SNT06 SPOT										0.00	400,000,000	200,000,00
Total For SNT06										0.00	400,000,000	200,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.40145				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.28823				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.54000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.26746				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	100.27264				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00: On 27/09/2023 Spot Bond					0.00000	101.25908				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.86792				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.80216				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.35392				0.00	800,000,000	400,000,000
Total SPG007 SPOT										0.00	800,000,000	400,000,000
Total For SPG007										0.00	800,000,000	400,000,000
SPG00: On 15/10/2022 Spot Bond					0.00000	100.97174				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.94255				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.09979				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.64331				0.00	1,000,000,000	500,000,000
Total SSA07 SPOT										0.00	1,000,000,000	500,000,000
Total For SSA07										0.00	1,000,000,000	500,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.14005				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	159.06693				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.23500	113.32372	8.23500	113.29859				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.61000	86.71536	9.61000	86.69324				0.00	0	
Total SSN021 SPOT										0.00	0	

Contract 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 SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.24225				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.90556				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.93000	105.12550	6.93000	105.10593				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.69000	119.60218	4.69000	119.54741				0.00	0	400,000,00
Total SSN043 SPOT										0.00	0	400,000,00
Total For SSN043										0.00	0	400,000,00
SSN04: On 09/02/2027 Spot Bond					0.00000	99.32844				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.59543				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.44772				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.84000	1.84000	1.84000	321.22003				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.66991				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.53699				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	100.90983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060: On 31/01/2025 Spot Bond			2.78500	2.78500	2.78500	159.57195				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			4.69000	4.69000	4.69000	119.54741				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			3.76000	3.76000	3.76000	115.20911				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			3.65100	3.65100	3.65100	211.03472				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	100.16970				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.16702				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	99.87467				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	99.87731				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	99.69984				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	99.72849				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	101.31323				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 13/07/2023 Spot Bond					0.00000	100.92546				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.22948				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	99.90547				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.52048				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	230.43649				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	100.30995				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	98.89040				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.13039				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.16306				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.01806				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.47500	90.02881	10.47500	90.00342				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.56727				0.00	0	
Total SSN102 SPOT										0.00	0	

Contract 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 SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.80100	209.45705	3.80100	209.36645				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.84500	226.74800	4.84500	226.64358				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.39604				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.47062				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	99.96553				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.12469				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.89621				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.79402				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.86544				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.73234				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.55192				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.65445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	99.98026				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.25271				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 29/06/2022 Spot Bond					0.00000	101.06831				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN152 On 01/07/2022 Spot Bond					0.00000	101.04087				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN153 On 01/07/2022 Spot Bond					0.00000	101.04273				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN154 On 01/07/2022 Spot Bond					0.00000	101.03900				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155 On 30/06/2022 Spot Bond					0.00000	101.04087				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.99495				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.99851				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.99851				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.98279				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	100.35954				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.03342				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.75000	102.40360	8.75000	102.37964				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.24840				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.26873				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.26786				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.27132				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.27849				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.27418				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.27849				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.13567	7.21000	102.11569				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.28559	7.72000	102.26419				0.00	0	
Total T17A32 SPOT										0.00	0	

Contract 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 T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.39818				0.00	2,400,000,000	1,200,000,000
Total TC001 SPOT										0.00	2,400,000,000	1,200,000,000
Total For TC001										0.00	2,400,000,000	1,200,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	100.42947				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.15881				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.42659				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.40650				0.00	1,000,000,000	500,000,000
Total TFS156 SPOT										0.00	1,000,000,000	500,000,000
Total For TFS156										0.00	1,000,000,000	500,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.64346				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.60708				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.67466				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75735				0.00	0	100,000,000
Total TFS163 SPOT										0.00	0	100,000,000
Total For TFS163										0.00	0	100,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	101.17796				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.59963				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.74219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.88167				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.05740				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.00851				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.14940				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.33151				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.38437				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	100.28427				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	100.42494				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.25500				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.27699				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29690				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.38238				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.40078				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31722				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.44445				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.30685				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.77294				0.00	0	40,000,00
Total TH15D1 SPOT										0.00	0	40,000,00
Total For TH15D1										0.00	0	40,000,00
TH15D: On 21/11/2022 Spot Bond					0.00000	100.53122				0.00	0	70,000,00
Total TH15D2 SPOT										0.00	0	70,000,00
Total For TH15D2										0.00	0	70,000,00
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39874				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.32328				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.48025				0.00	1,000,000,000	500,000,00
Total TH16A2 SPOT										0.00	1,000,000,000	500,000,00
Total For TH16A2										0.00	1,000,000,000	500,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	102.51167	8.49000	102.48812				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37994				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.28088				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.32082				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.27958				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.70861	5.76000	101.69265				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28910				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.50480				0.00	0	140,000,00
Total TH16B2 SPOT										0.00	0	140,000,00
Total For TH16B2										0.00	0	140,000,00
TH16B: On 21/08/2024 Spot Bond					0.00000	100.30554				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.30251				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.32325				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.31764				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.39527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43183				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41033				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.29788				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.29142				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.28927				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.31338				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.30348				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.30219				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.39243				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.37656				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.36669				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170: On 21/11/2022 Spot Bond					0.00000	100.24840				0.00	0	
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.25493				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.99577				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.63000	102.87557	6.63000	102.85718				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.25000	107.21278	7.25000	107.19203				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.05442				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.03921				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.73000	102.51972	8.73000	102.49579			17,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total TL28 SPOT									17,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total For TL28									17,460,000,000,000.00	2,000,000,000	1,000,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	102.04971				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.65327				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.60899				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.69822				0.00	0	
Total TL32 SPOT										0.00	0	

Contract 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 TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.15000	105.79010	7.15000	105.76990			73,502,000,000.00	10,280,000	1,146,617,20
Total TN23 SPOT									73,502,000,000.00	10,280,000	1,146,617,20
Total For TN23									73,502,000,000.00	10,280,000	1,146,617,20
TN23/R On 06/11/2023 Spot Bond			100.00000	40.12614	100.00000	40.03781			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.11000	103.92224	9.11000	103.89668			133,783,994,000.00	14,685,400	1,682,452,70
Total TN25 SPOT									133,783,994,000.00	14,685,400	1,682,452,70
Total For TN25									133,783,994,000.00	14,685,400	1,682,452,70
TN25/R On 19/08/2025 Spot Bond			100.00000	18.93142	100.00000	18.88906			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.36000	94.66639	10.36000	94.64042			130,308,080,000.00	12,578,000	22,092,835,80
Total TN27 SPOT									130,308,080,000.00	12,578,000	22,092,835,80
Total For TN27									130,308,080,000.00	12,578,000	22,092,835,80
TN27/R On 14/11/2027 Spot Bond			100.00000	10.54012	100.00000	10.51692			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.74000	101.17529	10.74000	101.15564			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.41000	96.90574	11.41000	96.87637			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.72314	8.00000	116.69813			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.82700	100.80149	11.82700	100.77998			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.22000	91.09416	12.22000	91.06464			0.00	0	1,000,000,00
Total TN40 SPOT									0.00	0	1,000,000,00
Total For TN40									0.00	0	1,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.76050	10.75000	101.73138			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.48994				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.53062				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15000	102.77816	5.15000	104.10835				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.21923				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.20857				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.23188				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.26385				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.38154	7.61000	103.54972				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.06356				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.07422				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.00547				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.64000	101.59485	6.64000	101.57689				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.32039				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.41814				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.11722				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.90076				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.93000	105.32999	6.93000	105.31038				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.90076				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.32301	8.62000	101.29965				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.21693				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.60475				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.38320				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.31927				0.00	0	
Total TRA5B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.73472				0.00	0	100,000,00
Total TRA5C1 SPOT										0.00	0	100,000,00
Total For TRA5C1										0.00	0	100,000,00
TRA5C On 20/06/2026 Spot Bond					0.00000	101.73472				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.60232				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.03153				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.84314				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.22852				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.10467				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.75972				0.00	0	110,000,00
Total TU1B11 SPOT										0.00	0	110,000,00
Total For TU1B11										0.00	0	110,000,00
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.40257				0.00	0	120,000,00
Total TU1D11 SPOT										0.00	0	120,000,00
Total For TU1D11										0.00	0	120,000,00
TWC40 On 07/07/2022 Spot Bond					0.00000	100.82978				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.73881				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.63006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.43307				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.23597				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.20647				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.17727				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.56000	105.06500	10.56000	105.03562				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.31523				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.35573				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.32459				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.36508				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.37442				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.38937				0.00	0	30,000,00
Total UU1B02 SPOT										0.00	0	30,000,00
Total For UU1B02										0.00	0	30,000,00
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.45529				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.46772				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.99440				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.18862				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.80948				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.31981				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.32608				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.25936				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.47487				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.38216				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.29e+0173,441,028,269,600	215,659,712,60	

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 SPOT :									1.29e+017	441,028,269,600	215,659,712,600
Total Futures									1.287277193e+017	441,028,281,236	215,660,914,336
Total Options									10 308 384.000000000	11,100	118,400
Grand Total:									1.29e+017	441,028,292,336	215,661,032,736