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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2022

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			12.74849	72.27379	12.71101	72.44405			25,295,826.50	350	
ES33	On	03/11/2022	Bond Future			12.99346	69.60199	12.95408	69.77595			0.00	0	
ES33	On	02/02/2023	Bond Future			13.23138	70.80810	13.19007	70.98569			24,782,835.00	350	35
ES33	On	04/05/2023	Bond Future			13.45378	68.34058	13.41050	68.52200			0.00	0	
ES33	On	03/08/2023	Bond Future			13.65926	69.72993	13.61393	69.91549			0.00	0	
Total ES33 Future												50,078,661.50	700	35
Total For ES33												50,078,661.50	700	35
ES42	On	04/08/2022	Bond Future			13.04819	70.48228	13.02560	70.59801			336,129,993.32	4,769	
ES42	On	03/11/2022	Bond Future			13.27279	67.30690	13.24896	67.42547			0.00	0	
ES42	On	02/02/2023	Bond Future			13.48273	68.47506	13.45772	68.59628			326,557,561.14	4,769	4,769
ES42	On	04/05/2023	Bond Future			13.68776	65.49322	13.66151	65.61720			0.00	0	
ES42	On	03/08/2023	Bond Future			13.87147	66.82831	13.84398	66.95530			0.00	0	
Total ES42 Future												662,687,554.46	9,538	4,769
Total For ES42												662,687,554.46	9,538	4,769
I2025	On	04/08/2022	Bond Future			161.97934	161.97934	161.97991	161.97991			0.00	0	9,769

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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 Intere
I2025	On	03/11/2022	Bond Future			164.47195	164.47195	164.47518	164.47518			0.00	0	1,11
I2025	On	02/02/2023	Bond Future			165.63035	165.63035	165.63531	165.63531			0.00	0	1,71
I2025	On	04/05/2023	Bond Future			168.72066	168.72066	168.72695	168.72695			0.00	0	
I2025	On	03/08/2023	Bond Future			170.38777	170.38777	170.39571	170.39571			0.00	0	
Total I2025 Future												0.00	0	12,70
Total For I2025												0.00	0	12,70
I2029	On	04/08/2022	Bond Future			119.42644	119.42644	118.75117	118.75117			0.00	0	1,81
I2029	On	03/11/2022	Bond Future			120.01561	120.01561	119.33165	119.33165			0.00	0	31
I2029	On	02/02/2023	Bond Future			122.09288	122.09288	121.39809	121.39809			0.00	0	71
I2029	On	04/05/2023	Bond Future			123.08244	123.08244	122.37564	122.37564			0.00	0	
I2029	On	03/08/2023	Bond Future			125.57389	125.57389	124.85368	124.85368			0.00	0	
Total I2029 Future												0.00	0	2,91
Total For I2029												0.00	0	2,91
I2033	On	04/08/2022	Bond Future			112.89973	112.89973	113.09158	113.09158			0.00	0	5,71
I2033	On	03/11/2022	Bond Future			113.30378	113.30378	113.50021	113.50021			0.00	0	
I2033	On	02/02/2023	Bond Future			115.26465	115.26465	115.46544	115.46544			0.00	0	5,71
I2033	On	04/05/2023	Bond Future			116.04157	116.04157	116.24703	116.24703			0.00	0	
I2033	On	03/08/2023	Bond Future			118.39032	118.39032	118.60072	118.60072			0.00	0	
Total I2033 Future												0.00	0	11,51
Total For I2033												0.00	0	11,51
I2038	On	04/08/2022	Bond Future			126.32560	126.32560	127.17642	127.17642			0.00	0	4,61
I2038	On	03/11/2022	Bond Future			128.26947	128.26947	129.13570	129.13570			0.00	0	71
I2038	On	02/02/2023	Bond Future			128.59063	128.59063	129.47324	129.47324			0.00	0	
I2038	On	04/05/2023	Bond Future			130.99060	130.99060	131.89071	131.89071			0.00	0	
I2038	On	03/08/2023	Bond Future			131.67690	131.67690	132.59636	132.59636			0.00	0	
Total I2038 Future												0.00	0	5,31
Total For I2038												0.00	0	5,31
I2046	On	04/08/2022	Bond Future			114.46113	114.46113	114.44343	114.44343			0.00	0	15,91
I2046	On	03/11/2022	Bond Future			114.26049	114.26049	114.24413	114.24413			0.00	0	4,01
I2046	On	02/02/2023	Bond Future			116.23865	116.23865	116.22290	116.22290			0.00	0	
I2046	On	04/05/2023	Bond Future			116.38382	116.38382	116.36882	116.36882			0.00	0	
I2046	On	03/08/2023	Bond Future			118.74159	118.74159	118.72706	118.72706			0.00	0	
Total I2046 Future												0.00	0	20,01
Total For I2046												0.00	0	20,01
I2050	On	04/08/2022	Bond Future			116.35985	116.35985	115.91625	115.91625			0.00	0	10,71
I2050	On	03/11/2022	Bond Future			118.15058	118.15058	117.70168	117.70168			0.00	0	2,61
I2050	On	02/02/2023	Bond Future			118.08763	118.08763	117.63205	117.63205			0.00	0	
I2050	On	04/05/2023	Bond Future			120.29153	120.29153	119.82835	119.82835			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			120.54386	120.54386	120.07249	120.07249			0.00	0	
Total I2050 Future												0.00	0	13,34
Total For I2050												0.00	0	13,34
R186	On	04/08/2022	Bond Future			9.58218	104.62164	9.49379	104.93794		5.38	929,040,163.20	8,880	88,00
R186	On	03/11/2022	Bond Future			9.83367	106.20599	9.73808	106.52860		5.49	803,023,490.39	7,561	30,56
R186	On	02/02/2023	Bond Future			10.06563	102.72356	9.96202	103.05258		5.47	0.00	0	
R186	On	04/05/2023	Bond Future			10.28543	104.62065	10.17271	104.95646		5.22	0.00	0	
R186	On	03/08/2023	Bond Future			10.47572	101.41868	10.35259	101.76196		5.22	0.00	0	
Total R186 Future												1,732,063,653.59	16,441	118,60
R186	On	04/08/2022	Bond Future	8.15	Put			4,961.61000	4.96161	5,277,910	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			217.06000	0.21706	264,360	6.08	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			5,037.68000	5.03768	5,353,980	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			4,999.64000	4.99964	5,315,940	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	3.72	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			9,605.69000	9.60569	9,921,990	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	3.72	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			5,686.93000	5.68693	6,003,230	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			1,236.87000	1.23687	967,870	6.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			87.73000	0.08773	64,950	5.63	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			5,350.33000	5.35033	5,650,160	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			153.50000	0.15350	116,640	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			4,342.78000	4.34278	4,628,530	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			156.76000	0.15676	119,260	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			4,310.49000	4.31049	4,595,600	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			160.20000	0.16020	122,020	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			4,278.40000	4.27840	4,562,830	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			329.91000	0.32991	261,900	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			3,178.74000	3.17874	3,433,340	5.39	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			5,604.30000	5.60430	5,895,730	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			209.72000	0.20972	171,700	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,573.17000	5.57317	5,864,170	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			212.42000	0.21242	173,980	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			5,541.94000	5.54194	5,832,520	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			206.91000	0.20691	169,320	5.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			482.71000	0.48271	414,850	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,624.40000	4.62440	4,892,350	4.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/05/2023	Bond Future	8.83	Call			487.68000	0.48768	419,250	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			4,597.98000	4.59798	4,865,360	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			492.95000	0.49295	423,930	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			4,571.88000	4.57188	4,838,670	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,360.40000	1.36040	1,226,340	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			3,118.99000	3.11899	3,328,210	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,372.72000	1.37272	1,237,900	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			3,102.76000	3.10276	3,311,220	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,385.11000	1.38511	1,249,520	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			3,086.61000	3.08661	3,294,300	5.07	0.00	0	
Total R186 Option												0.00	0	19,24
Total For R186												1,732,063,653.59	16,441	137,84
R197	On	04/08/2022	Bond Future			330.11246	330.11246	330.00209	330.00209			0.00	0	80
R197	On	03/11/2022	Bond Future			335.19242	335.19242	335.08512	335.08512			0.00	0	4
R197	On	02/02/2023	Bond Future			332.24011	332.24011	332.13429	332.13429			0.00	0	
R197	On	04/05/2023	Bond Future			338.44279	338.44279	338.33726	338.33726			0.00	0	
R197	On	03/08/2023	Bond Future			336.23212	336.23212	336.12802	336.12802			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	04/08/2022	Bond Future			242.79948	242.79948	245.90499	245.90499			0.00	0	6,93
R202	On	03/11/2022	Bond Future			246.53576	246.53576	249.69256	249.69256			0.00	0	
R202	On	02/02/2023	Bond Future			246.15288	246.15288	249.36660	249.36660			0.00	0	26
R202	On	04/05/2023	Bond Future			250.74656	250.74656	254.02199	254.02199			0.00	0	
R202	On	03/08/2023	Bond Future			251.00770	251.00770	254.35175	254.35175			0.00	0	
Total R202 Future												0.00	0	7,20
Total For R202												0.00	0	7,20
R2023	On	04/08/2022	Bond Future			6.90765	103.87877	6.88086	103.89326		0.72	0.00	0	26,76
R2023	On	03/11/2022	Bond Future			7.51804	101.53274	7.46480	101.54895		0.44	0.00	0	16
Total R2023 Future												0.00	0	26,92
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.38	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			462.19000	0.46219	476,680	0.38	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			456.73000	0.45673	471,220	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			451.28000	0.45128	465,770	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.85000	0.00085	0,580	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			372.26000	0.37226	388,200	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.91000	0.00091	0,630	0.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			369.26000	0.36926	385,190	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.96000	0.00096	0,660	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			366.24000	0.36624	382,150	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	26,92
R2030	On	04/08/2022	Bond Future			11.11561	84.67184	11.04405	84.99281		8.67	905,141,969.60	10,690	70,12
R2030	On	03/11/2022	Bond Future			11.34216	85.95404	11.26662	86.28177		9.16	789,058,087.20	9,180	34,76
R2030	On	02/02/2023	Bond Future			11.55823	83.41566	11.47847	83.75013		9.22	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.76657	84.95704	11.68238	85.29857		8.87	0.00	0	
R2030	On	03/08/2023	Bond Future			11.96116	82.65512	11.87211	83.00436		8.72	0.00	0	
Total R2030 Future												1,694,200,056.80	19,870	110,06
R2030	On	04/08/2022	Bond Future	10.95	Call			484.97000	0.48497	319,190	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			909.19000	0.90919	1,064,380	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			7,122.12000	7.12212	7,443,090	6.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			7,072.30000	7.07230	7,393,270	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			7,022.51000	7.02251	7,343,480	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	8.18	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			13,574.37000	13.57437	13,895,340	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	7.99	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			9,605.87000	9.60587	9,926,840	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.12	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			5,590.48000	5.59048	5,874,450	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			225.50000	0.22550	181,040	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,513.08000	2.51308	2,289,220	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			5,547.76000	5.54776	5,831,030	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			1,206.72000	1.20672	1,310,590	9.47	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			103.88000	0.10388	80,590	9.05	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			7,284.23000	7.28423	7,588,670	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			221.18000	0.22118	177,420	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			229.79000	0.22979	184,640	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			5,505.04000	5.50504	5,787,620	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			277.27000	0.27727	224,710	8.72	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			5,084.14000	5.08414	5,359,310	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			2,061.46000	2.06146	1,888,790	9.32	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			2,603.82000	2.60382	2,765,620	9.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			356.10000	0.35610	305,860	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			6,923.76000	6.92376	7,207,990	8.84	0.00	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
R2030	On	02/02/2023	Bond Future	10.00	Call			360.95000	0.36095	310,150	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			366.00000	0.36600	314,630	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			6,841.16000	6.84116	7,124,260	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			273.82000	0.27382	233,340	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			7,726.25000	7.72625	8,020,240	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			285.66000	0.28566	243,740	8.92	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			3,031.27000	3.03127	3,212,720	9.15	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			332.66000	0.33266	285,130	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			7,132.10000	7.13210	7,419,040	8.86	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			111.66000	0.11166	92,710	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			10,430.96000	10.43096	10,746,480	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			224.45000	0.22445	190,150	9.00	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			6,882.35000	6.88235	7,166,020	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			270.01000	0.27001	230,000	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			7,769.31000	7.76931	8,063,770	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			52.97000	0.05297	42,970	9.20	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			12,296.82000	12.29682	12,621,290	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			82.98000	0.08298	68,250	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			7,597.66000	7.59766	7,890,210	8.92	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			3,128.70000	3.12870	3,314,320	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			1,678.55000	1.67855	1,525,530	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			11,185.91000	11.18591	11,505,650	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			89.48000	0.08948	73,770	9.20	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			10,995.73000	10.99573	11,314,490	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			8,335.84000	8.33584	8,636,010	9.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			2,512.10000	2.51210	2,319,620	9.51	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			2,212.06000	2.21206	2,354,050	9.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,604.11000	1.60411	1,455,260	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			2,164.28000	2.16428	2,290,890	9.35	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			4,832.13000	4.83213	4,586,670	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,589.54000	1.58954	1,685,610	9.80	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			880.26000	0.88026	790,470	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			5,695.96000	5.69596	5,947,700	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,001.19000	1.00119	902,740	8.38	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			5,338.09000	5.33809	5,581,170	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,041.29000	2.04129	1,883,680	8.74	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			3,448.77000	3.44877	3,632,690	8.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			772.13000	0.77213	690,780	8.34	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			6,113.94000	6.11394	6,374,120	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			859.55000	0.85955	771,300	8.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		5,762.66000	5.76266	6,015,940	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		869.98000	0.86998	780,950	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		5,729.37000	5.72937	5,981,870	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		332.34000	0.33234	290,960	8.55	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put		9,053.70000	9.05370	9,353,850	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		378.99000	0.37899	332,890	8.52	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.78	Put		8,594.65000	8.59465	8,890,080	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		488.74000	0.48874	432,050	8.46	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put		7,703.44000	7.70344	7,988,280	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		136.87000	0.13687	117,110	8.60	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put		11,871.22000	11.87122	12,192,990	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		298.11000	0.29811	260,290	8.58	0.00	0	1;
R2030	On	04/05/2023	Bond Future	12.57	Call		5,028.57000	5.02857	4,779,020	9.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,515.92000	1.51592	1,607,900	9.87	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call		2,613.26000	2.61326	2,431,480	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		2,867.47000	2.86747	3,027,220	8.97	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call		3,602.79000	3.60279	3,387,870	9.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		9,435.85000	9.43585	9,739,560	8.58	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,990.65000	1.99065	1,841,460	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		4,035.83000	4.03583	4,235,880	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		806.64000	0.80664	727,420	8.17	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.40	Put		6,860.57000	6.86057	7,130,590	8.17	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,021.49000	1.02149	926,630	8.14	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put		6,008.90000	6.00890	6,263,280	8.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		4,082.63000	4.08263	4,284,290	8.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		1,973.26000	1.97326	1,824,890	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		4,059.01000	4.05901	4,259,880	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		4,732.82000	4.73282	4,495,320	9.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,969.83000	1.96983	2,081,570	9.47	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	12.89	Call		5,537.55000	5.53755	5,283,620	9.75	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,654.68000	1.65468	1,749,990	9.75	0.00	0	3;
R2030	On	03/08/2023	Bond Future	11.34	Call		1,956.29000	1.95629	1,808,710	8.42	0.00	0	
Total R2030 Option											0.00	0	23,8;
Total For R2030											1,694,200,056.80	19,870	133,94
R2032	On	04/08/2022	Bond Future			11.55323	84.04418	11.48517	84.38352	9.93	476,782,633.14	5,673	90,1;
R2032	On	03/11/2022	Bond Future			11.77149	81.16533	11.70009	81.51107	11.03	484,557,020.10	5,970	86,4;
R2032	On	02/02/2023	Bond Future			11.97580	82.55279	11.90096	82.90520	10.78	0.00	0	
R2032	On	04/05/2023	Bond Future			12.16853	79.91911	12.09010	80.27852	10.94	0.00	0	
R2032	On	03/08/2023	Bond Future			12.34132	81.52660	12.25912	81.89382	10.29	0.00	0	2,6;

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future												961,339,653.24	11,643	179,25	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	9.67		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			63.31000	0.06331	26,800	8.77		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.01000	0.00001	0,000	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			9,506.56000	9.50656	9,845,900	9.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			2,184.57000	2.18457	1,862,950	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			193.89000	0.19389	211,610	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			3.18000	0.00318	0,670	8.00		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			4,059.54000	4.05954	4,396,370	8.00		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	8.36		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			2,538.51000	2.53851	2,841,340	8.77		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			1,115.20000	1.11520	855,300	10.15		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			543.77000	0.54377	623,210	10.15		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.01000	0.00001	0,000	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			6,725.54000	6.72554	7,064,870	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			6,781.16000	6.78116	7,120,490	8.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			6,669.97000	6.66997	7,009,300	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.15000	0.00015	0,020	7.49		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			5,132.79000	5.13279	5,472,000	7.49		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.02		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			9,044.66000	9.04466	9,384,000	9.02		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			13,992.01000	13.99201	14,331,350	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			11,385.63000	11.38563	11,724,970	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	9.19		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			7,339.93000	7.33993	7,679,270	8.36		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.01000	0.00001	0,000	8.14		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,581.24000	5.58124	5,869,850	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			318.50000	0.31850	260,310	10.16		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			5,535.92000	5.53592	5,823,470	10.16		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			91.34000	0.09134	70,180	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			7,796.44000	7.79644	8,118,620	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			203.23000	0.20323	162,210	10.02		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			6,378.14000	6.37814	6,682,860	10.02		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			12.02000	0.01202	8,410	10.18		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			6,043.81000	6.04381	6,342,340	10.07		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			311.00000	0.31100	253,870	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			9,349.93000	9.34993	9,683,450	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			80.24000	0.08024	61,270	10.08		0.00	0	

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	10.11	Put			8,323.49000	8.32349	8,650,260	10.08	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.31	Call			7.18000	0.00718	4,910	10.18	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Put			8,058.75000	8.05875	8,383,330	10.07	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			103.75000	0.10375	80,190	10.07	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.56	Call			242.93000	0.24293	195,720	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			12,822.11000	12.82211	13,165,580	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			8.55000	0.00855	5,890	10.18	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			12,528.81000	12.52881	12,871,890	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			11,946.60000	11.94660	12,288,730	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			48.05000	0.04805	35,830	10.11	0.00	0	7!
R2032	On	03/11/2022	Bond Future	11.55	Call			1,653.48000	1.65348	1,474,790	11.10	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			2,386.81000	2.38681	2,553,860	11.10	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			3,855.28000	3.85528	3,586,360	12.15	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			1,011.31000	1.01131	1,088,130	12.15	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			574.65000	0.57465	503,070	9.97	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			381.59000	0.38159	329,700	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,346.33000	1.34633	1,429,020	11.99	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			387.38000	0.38738	334,860	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			7,915.60000	7.91560	8,215,490	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			449.89000	0.44989	390,760	10.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			7,448.03000	7.44803	7,741,310	10.00	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			265.81000	0.26581	227,060	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			6,681.36000	6.68136	6,962,190	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			292.79000	0.29279	250,870	10.05	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			8,785.92000	8.78592	9,096,410	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			375.74000	0.37574	324,480	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			8,010.48000	8.01048	8,311,630	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			13,645.94000	13.64594	13,988,170	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			7,963.05000	7.96305	8,263,570	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			76.25000	0.07625	62,680	10.12	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			12,743.77000	12.74377	13,082,610	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			177.97000	0.17797	150,150	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			10,310.63000	10.31063	10,635,220	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			3,184.93000	3.18493	3,361,150	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,540.11000	2.54011	2,348,080	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,828.69000	2.82869	2,989,070	10.88	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			5,224.90000	5.22490	4,955,180	11.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			9,083.69000	9.08369	9,397,350	10.05	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			54.67000	0.05467	44,490	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			2,180.29000	2.18029	2,004,100	10.72	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 Intert
R2032	On	04/05/2023	Bond Future	10.89	Call		982.71000	0.98271	888,720	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		6,763.57000	6.76357	7,028,990	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		962.31000	0.96231	869,780	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		6,844.15000	6.84415	7,111,030	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		972.58000	0.97258	879,320	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		6,803.91000	6.80391	7,070,060	10.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,653.16000	4.65316	4,860,150	9.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		2,346.87000	2.34687	2,185,800	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		4,626.26000	4.62626	4,832,410	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,366.62000	2.36662	2,204,710	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,599.49000	4.59949	4,804,800	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,632.22000	2.63222	2,459,500	10.01	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		4,263.55000	4.26355	4,458,050	10.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		2,327.22000	2.32722	2,166,990	9.90	0.00	0	
Total R2032 Option											0.00	0	34,96
Total For R2032											961,339,653.24	11,643	214,22
R2035	On	04/08/2022	Bond Future			11.81977	84.89507	11.76167	85.21846	11.04	6,068,384,498.67	71,481	122,55
R2035	On	03/11/2022	Bond Future			12.02418	81.69267	11.96339	82.02222	12.36	327,587,606.70	4,010	8,00
R2035	On	02/02/2023	Bond Future			12.21942	83.08810	12.15583	83.42405	12.15	5,606,037,195.10	67,471	69,00
R2035	On	04/05/2023	Bond Future			12.39444	80.12373	12.32806	80.46643	12.47	0.00	0	
R2035	On	03/08/2023	Bond Future			12.55374	81.73417	12.48441	82.08436	11.79	0.00	0	
Total R2035 Future											12,002,009,300.47	142,962	199,75
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	11.01	0.00	0	35
R2035	On	04/08/2022	Bond Future	9.53	Put		13,964.24000	13.96424	14,287,630	11.01	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	10.90	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		32.45000	0.03245	12,830	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,671.83000	3.67183	3,975,600	10.14	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		2,484.48000	2.48448	2,169,270	11.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		0.68000	0.00068	0,120	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		6,128.54000	6.12854	6,451,370	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		0.74000	0.00074	0,130	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		7,316.49000	7.31649	7,639,780	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		0.81000	0.00081	0,150	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		6,004.88000	6.00488	6,327,610	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		11,830.42000	11.83042	12,153,810	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.11000	0.00011	0,010	10.01	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put		6,066.67000	6.06667	6,389,450	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		197.04000	0.19704	205,220	11.76	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call		0.33000	0.00033	0,050	9.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	04/08/2022	Bond Future	10.64	Put			6,625.84000	6.62584	6,948,950	9.87	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			5,958.32000	5.95832	6,223,810	11.36	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			465.43000	0.46543	394,440	11.42	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			5,660.92000	5.66092	5,919,480	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			555.87000	0.55587	475,140	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			12,992.45000	12.99245	13,318,040	11.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			66.55000	0.06655	51,560	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			9,893.25000	9.89325	10,207,810	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			139.72000	0.13972	111,880	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			1,006.51000	1.00651	1,065,750	13.85	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			404.90000	0.40490	340,840	11.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			580.18000	0.58018	496,940	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			5,183.81000	5.18381	5,430,120	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			4,770.19000	4.77019	4,499,880	13.85	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			8,259.23000	8.25923	8,560,940	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			5,277.41000	5.27741	5,526,230	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			14.40000	0.01440	10,440	11.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			567.99000	0.56799	486,010	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			5,230.55000	5.23055	5,478,120	11.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			599.06000	0.59906	532,100	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			7,793.95000	7.79395	8,062,940	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			773.59000	0.77359	692,570	11.16	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			6,957.56000	6.95756	7,212,490	11.16	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			785.89000	0.78589	703,940	11.17	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			426.52000	0.42652	375,040	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			8,954.85000	8.95485	9,239,320	11.12	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			581.41000	0.58141	515,960	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			7,896.34000	7.89634	8,166,840	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			590.18000	0.59018	523,980	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			1,293.77000	1.29377	1,356,930	13.81	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			231.47000	0.23147	199,940	11.13	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			11,004.83000	11.00483	11,309,250	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			387.13000	0.38713	339,440	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			9,284.14000	9.28414	9,572,400	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			413.14000	0.41314	362,940	11.12	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			6,910.91000	6.91091	7,164,910	11.17	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			89.40000	0.08940	75,150	11.13	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			14,049.40000	14.04940	14,371,100	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			97.15000	0.09715	81,860	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			13,791.19000	13.79119	14,111,850	11.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	9.89	Call		105.47000	0.10547	89,080	11.13	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put		7,845.06000	7.84506	8,114,810	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		3,622.35000	3.62235	3,785,850	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		2,571.28000	2.57128	2,394,760	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		3,510.94000	3.51094	3,670,370	12.13	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		6,655.99000	6.65599	6,383,200	13.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		13,534.59000	13.53459	13,854,150	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		9,064.12000	9.06412	9,349,870	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		2,466.70000	2.46670	2,294,250	12.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		2,055.56000	2.05556	2,144,900	13.60	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,182.28000	1.18228	1,085,870	11.61	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		7,521.43000	7.52143	7,767,720	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,220.20000	1.22020	1,121,560	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		7,386.15000	7.38615	7,630,210	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,232.88000	1.23288	1,133,490	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		7,341.21000	7.34121	7,584,520	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		220.27000	0.22027	194,650	11.66	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		14,698.36000	14.69836	15,015,440	11.66	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		491.07000	0.49107	441,870	11.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		11,326.75000	11.32675	11,620,250	11.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		616.47000	0.61647	557,600	11.64	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		1,245.89000	1.24589	1,145,740	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		7,296.65000	7.29665	7,539,200	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		3,988.94000	3.98894	3,783,620	12.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		3,309.87000	3.30987	3,447,250	12.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		6,295.76000	6.29576	6,042,400	13.60	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		10,343.14000	10.34314	10,626,970	11.64	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		5,255.72000	5.25572	5,446,660	11.36	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		2,701.75000	2.70175	2,544,070	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		5,318.57000	5.31857	5,511,080	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		2,723.17000	2.72317	2,564,710	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		5,286.91000	5.28691	5,478,640	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		2,745.01000	2.74501	2,585,760	11.36	0.00	0	
Total R2035 Option											0.00	0	14,638
Total For R2035											12,002,009,300.47	142,962	214,388
R2037	On	04/08/2022	Bond Future			11.94639	76.75627	11.90980	76.96087	12.39	5,154,260,286.77	67,151	127,388
R2037	On	03/11/2022	Bond Future			12.13668	77.91865	12.09829	78.12814	13.17	477,641,324.50	6,130	11,000
R2037	On	02/02/2023	Bond Future			12.31789	74.99283	12.27769	75.20701	13.70	4,576,137,479.43	61,021	62,100
R2037	On	04/05/2023	Bond Future			12.48956	76.37949	12.44756	76.59842	13.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future			12.64944	73.65595	12.60551	73.88013		13.35	0.00	0	
Total R2037 Future												10,208,039,090.70	134,302	200,54
R2037	On	04/08/2022	Bond Future	11.95	Put			807.56000	0.80756	832,950	12.76	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call			1.34000	0.00134	0,350	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,923.73000	5.92373	6,127,340	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			22.27000	0.02227	9,820	11.48	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.90	Call			1.20000	0.00120	0,310	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			4,098.19000	4.09819	4,290,340	11.48	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			98.27000	0.09827	56,310	11.81	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,917.81000	2.91781	3,080,450	11.81	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.90	Put			5,986.21000	5.98621	6,189,920	11.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	11.95	Call			1,032.30000	1.03230	853,090	12.76	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	11.85	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.10	Put			11,229.25000	11.22925	11,433,850	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1.07000	0.00107	0,270	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			6,048.77000	6.04877	6,252,570	11.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			5,065.01000	5.06501	5,210,540	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			598.37000	0.59837	536,230	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			5,158.30000	5.15830	5,305,650	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			611.27000	0.61127	548,220	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			5,111.59000	5.11159	5,258,030	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			624.23000	0.62423	560,270	12.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			665.41000	0.66541	613,960	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			7,671.79000	7.67179	7,834,520	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			646.33000	0.64633	595,950	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,774.72000	7.77472	7,938,520	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			655.82000	0.65582	604,900	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			7,723.17000	7.72317	7,886,430	12.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			7,557.56000	7.55756	7,707,540	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,256.28000	1.25628	1,186,820	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			7,511.77000	7.51177	7,661,240	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,230.38000	1.23038	1,161,930	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			7,603.73000	7.60373	7,754,210	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,243.17000	1.24317	1,174,220	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			2,866.75000	2.86675	2,756,890	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			5,359.87000	5.35987	5,474,190	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			2,889.69000	2.88969	2,779,320	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			5,329.10000	5.32910	5,442,910	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			2,843.61000	2.84361	2,734,270	12.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	12.12	Put			5,390.50000	5.39050	5,505,340	12.98	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												10,208,039,090.70	134,302	202,75
R2040	On	04/08/2022	Bond Future			11.97951	78.62337	11.94282	78.84355		13.04	470,167,752.60	5,980	95,67
R2040	On	03/11/2022	Bond Future			12.16207	79.81399	12.12359	80.03938		13.87	761,984,162.53	9,547	19,66
R2040	On	02/02/2023	Bond Future			12.33570	76.67018	12.29542	76.90060		14.45	21,774,331.12	284	61,57
R2040	On	04/05/2023	Bond Future			12.49960	78.08804	12.45753	78.32359		14.09	0.00	0	
R2040	On	03/08/2023	Bond Future			12.65191	75.14866	12.60795	75.38977		14.13	0.00	0	
Total R2040 Future												1,253,926,246.25	15,811	176,93
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.00	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			15,558.04000	15.55804	15,778,220	13.00	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.14000	0.00014	0,020	11.94	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call			3.55000	0.00355	1,100	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,679.21000	5.67921	5,896,940	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			2,100.63000	2.10063	1,872,790	13.51	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			8,078.24000	8.07824	8,298,300	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2.89000	0.00289	0,860	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			345.20000	0.34520	337,540	13.51	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put			5,813.02000	5.81302	6,031,170	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3.21000	0.00321	0,970	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,746.06000	5.74606	5,964,000	11.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			879.62000	0.87962	796,810	12.75	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			4,682.36000	4.68236	4,824,940	12.75	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			2,029.23000	2.02923	1,894,060	13.44	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	12.00	Put			2,760.23000	2.76023	2,850,450	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			579.26000	0.57926	516,650	12.51	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	11.30	Put			5,664.14000	5.66414	5,826,920	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			704.00000	0.70400	632,490	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			5,208.02000	5.20802	5,361,900	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			718.90000	0.71890	646,380	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			5,158.78000	5.15878	5,311,650	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			142.46000	0.14246	120,790	12.43	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	10.70	Put			9,269.05000	9.26905	9,472,770	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			734.01000	0.73401	660,470	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			5,109.82000	5.10982	5,261,670	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			184.63000	0.18463	158,010	12.43	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put			8,616.55000	8.61655	8,815,320	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			466.02000	0.46602	412,350	12.45	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put			6,203.88000	6.20388	6,375,600	12.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	12.52	Call			3,789.13000	3.78913	3,610,570	14.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			1,516.43000	1.51643	1,563,260	14.35	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put			9,094.22000	9.09422	9,276,930	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			13,983.56000	13.98356	14,196,840	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			774.35000	0.77435	715,720	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			8,013.56000	8.01356	8,185,350	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			3,142.75000	3.14275	3,002,950	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			3,461.58000	3.46158	3,552,200	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			584.70000	0.58470	536,990	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put			13,770.88000	13.77088	13,983,320	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			612.04000	0.61204	562,680	13.23	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put			8,919.01000	8.91901	9,100,070	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			752.58000	0.75258	695,150	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			8,124.12000	8.12412	8,297,110	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			158.37000	0.15837	141,230	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			3,234.27000	3.23427	3,092,440	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			3,380.25000	3.38025	3,468,840	14.48	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call			763.33000	0.76333	705,310	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			8,068.66000	8.06866	8,241,060	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			167.96000	0.16796	149,980	13.24	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put			10,331.37000	10.33137	10,512,870	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			1,473.81000	1.47381	1,394,400	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			15,089.20000	15.08920	15,299,600	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			684.68000	0.68468	639,180	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put			7,398.34000	7.39834	7,550,540	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			4,950.25000	4.95025	4,790,810	14.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			3,174.08000	3.17408	3,250,190	14.46	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Call			861.73000	0.86173	807,680	13.15	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.48	Call			1,581.37000	1.58137	1,498,020	13.11	0.00	0	4
R2040	On	04/05/2023	Bond Future	10.73	Put			11,451.13000	11.45113	11,641,180	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			7,733.97000	7.73397	7,890,110	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			1,488.99000	1.48899	1,409,020	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			7,685.60000	7.68560	7,841,180	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			319.99000	0.31999	294,840	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	13.45	Call			7,309.61000	7.30961	7,122,740	15.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			2,049.40000	2.04940	2,098,080	15.40	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.43	Call			1,504.04000	1.50404	1,423,510	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			7,637.19000	7.63719	7,792,210	13.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			5,535.23000	5.53523	5,653,440	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			3,320.79000	3.32079	3,197,350	13.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/08/2023	Bond Future	12.22	Put		5.50297000	5.50297	5,620,640	13.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,346.50000	3.34650	3,222,510	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		5,471.18000	5.47118	5,588,300	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,295.49000	3.29549	3,172,590	13.82	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											1,253,926,246.25	15,811	190,65
R2044	On	04/08/2022	Bond Future			11.96219	75.59429	11.95056	75.66482	13.70	3,111,914,542.14	41,166	60,95
R2044	On	03/11/2022	Bond Future			12.13495	76.73911	12.12256	76.81246	14.58	615,370,923.09	8,019	5,75
R2044	On	02/02/2023	Bond Future			12.29885	73.66802	12.28576	73.74372	15.21	2,470,236,046.64	33,532	28,75
R2044	On	04/05/2023	Bond Future			12.45305	75.03041	12.43928	75.10839	14.83	0.00	0	
R2044	On	03/08/2023	Bond Future			12.59582	72.15486	12.58133	72.23530	14.90	0.00	0	
Total R2044 Future											6,197,521,511.87	82,717	95,54
R2044	On	04/08/2022	Bond Future	11.10	Put		5,482.30000	5.48230	5,549,790	12.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4.36000	0.00436	1,810	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,618.07000	5.61807	5,686,050	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4.82000	0.00482	2,040	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,550.11000	5.55011	5,617,860	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		5.33000	0.00533	2,290	12.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		5,313.12000	5.31312	5,346,090	13.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		764.50000	0.76450	723,640	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		5,263.06000	5.26306	5,295,550	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		780.21000	0.78021	738,870	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		5,213.42000	5.21342	5,245,430	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		106.94000	0.10694	96,310	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		10,139.53000	10.13953	10,202,250	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		619.33000	0.61933	583,280	13.47	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		5,776.36000	5.77636	5,813,660	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		749.12000	0.74912	708,740	13.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		7,871.49000	7.87149	7,915,930	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		809.65000	0.80965	778,940	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		7,983.13000	7.98313	8,028,120	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		821.32000	0.82132	790,340	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		7,927.20000	7.92720	7,971,920	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		833.12000	0.83312	801,860	13.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,511.31000	1.51131	1,473,690	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		7,765.52000	7.76552	7,805,880	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,526.95000	1.52695	1,489,100	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		7,716.12000	7.71612	7,756,250	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,542.47000	1.54247	1,504,390	13.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.43	Put			7,666.69000	7.66669	7,706,590	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			5,634.59000	5.63459	5,662,810	14.53	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call			3,235.36000	3.23536	3,183,530	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			5,701.08000	5.70108	5,729,690	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,260.80000	3.26080	3,208,770	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			5,667.75000	5.66775	5,696,160	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			3,286.33000	3.28633	3,234,110	14.53	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												6,197,521,511.87	82,717	98,74
R2048	On	04/08/2022	Bond Future			11.92216	78.63483	11.90912	78.71538		13.35	6,601,472,613.33	83,951	134,2
R2048	On	03/11/2022	Bond Future			12.09441	75.40084	12.08065	75.48371		15.03	6,322,435,834.84	83,851	168,9
R2048	On	02/02/2023	Bond Future			12.25781	76.68894	12.24335	76.77393		14.79	0.00	0	
R2048	On	04/05/2023	Bond Future			12.40276	73.67004	12.38763	73.75714		15.30	0.00	0	
R2048	On	03/08/2023	Bond Future			12.53337	75.15133	12.51755	75.24070		14.49	0.00	0	
Total R2048 Future												12,923,908,448.17	167,802	303,18
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			16,226.13000	16.22613	16,306,680	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.99	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			12,051.85000	12.05185	12,132,400	12.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.00000	0.00000	0,000	12.84	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Put			10,472.51000	10.47251	10,553,050	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			1.08000	0.00108	0,350	11.92	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			6,733.99000	6.73399	6,813,810	11.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2.18000	0.00218	0,800	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			6,163.06000	6.16306	6,242,230	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			11,255.97000	11.25597	11,336,520	12.84	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			2.38000	0.00238	0,880	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			6,092.25000	6.09225	6,171,300	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			2.59000	0.00259	0,970	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			6,021.55000	6.02155	6,100,480	11.77	0.00	0	!
R2048	On	04/08/2022	Bond Future	10.40	Call			0.01000	0.00001	0,000	12.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			1,969.89000	1.96989	1,900,050	14.85	0.00	0	1,6!
R2048	On	03/11/2022	Bond Future	11.90	Put			3,073.31000	3.07331	3,086,340	14.85	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			672.72000	0.67272	632,860	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			5,659.22000	5.65922	5,702,230	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			687.32000	0.68732	646,940	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			5,606.22000	5.60622	5,648,710	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			702.14000	0.70214	661,230	13.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			5,553.54000	5.55354	5,595,500	13.91	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 Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		538.16000	0.53816	503,450	13.75	0.00	0	1,66	
R2048	On	03/11/2022	Bond Future	11.20	Put		6,206.32000	6.20632	6,254,480	13.75	0.00	0		
R2048	On	02/02/2023	Bond Future	11.06	Call		760.82000	0.76082	729,680	13.55	0.00	0		
R2048	On	02/02/2023	Bond Future	11.06	Put		8,363.24000	8.36324	8,417,090	13.55	0.00	0		
R2048	On	02/02/2023	Bond Future	11.07	Call		772.22000	0.77222	740,770	13.55	0.00	0		
R2048	On	02/02/2023	Bond Future	11.07	Put		8,304.62000	8.30462	8,358,160	13.55	0.00	0		
R2048	On	02/02/2023	Bond Future	11.08	Call		783.75000	0.78375	751,990	13.55	0.00	0		
R2048	On	02/02/2023	Bond Future	11.08	Put		8,246.25000	8.24625	8,299,480	13.55	0.00	0		
R2048	On	04/05/2023	Bond Future	11.35	Put		7,975.79000	7.97579	8,022,650	14.33	0.00	0		
R2048	On	04/05/2023	Bond Future	11.33	Call		1,488.21000	1.48821	1,448,530	14.31	0.00	0		
R2048	On	04/05/2023	Bond Future	11.33	Put		8,074.61000	8.07461	8,122,030	14.31	0.00	0		
R2048	On	04/05/2023	Bond Future	11.34	Call		1,505.87000	1.50587	1,465,910	14.32	0.00	0		
R2048	On	04/05/2023	Bond Future	11.34	Put		8,025.09000	8.02509	8,072,230	14.32	0.00	0		
R2048	On	04/05/2023	Bond Future	11.35	Call		1,523.66000	1.52366	1,483,420	14.33	0.00	0		
R2048	On	03/08/2023	Bond Future	12.11	Call		3,312.97000	3.31297	3,256,760	14.08	0.00	0		
R2048	On	03/08/2023	Bond Future	12.11	Put		5,685.74000	5.68574	5,718,900	14.08	0.00	0		
R2048	On	03/08/2023	Bond Future	12.09	Call		3,260.69000	3.26069	3,204,920	14.06	0.00	0		
R2048	On	03/08/2023	Bond Future	12.09	Put		5,753.49000	5.75349	5,787,090	14.06	0.00	0		
R2048	On	03/08/2023	Bond Future	12.10	Call		3,286.78000	3.28678	3,230,800	14.07	0.00	0		
R2048	On	03/08/2023	Bond Future	12.10	Put		5,719.52000	5.71952	5,752,910	14.07	0.00	0		
Total R2048 Option											0.00	0	9,16	
Total For R2048											12,923,908,448.17	167,802	312,33	
R209	On	04/08/2022	Bond Future			11.78415	65.12506	11.74601	65.30954	12.49	246,954,227.52	3,792	21,56	
R209	On	03/11/2022	Bond Future			11.96450	62.96618	11.92470	63.15442	13.95	0.00	0	6,7	
R209	On	02/02/2023	Bond Future			12.13169	64.04245	12.09023	64.23453	13.76	242,848,970.40	3,792	2,06	
R209	On	04/05/2023	Bond Future			12.28752	62.07489	12.24438	62.27093	14.09	0.00	0		
R209	On	03/08/2023	Bond Future			12.42557	63.32329	12.38070	63.52372	13.36	0.00	0		
Total R209 Future											489,803,197.92	7,584	30,37	
R209	On	04/08/2022	Bond Future	10.57	Call		0.17000	0.00017	0,030	11.27	0.00	0		
R209	On	04/08/2022	Bond Future	10.57	Put		6,087.61000	6.08761	6,271,950	11.27	0.00	0		
R209	On	04/08/2022	Bond Future	10.58	Call		0.19000	0.00019	0,030	11.26	0.00	0		
R209	On	04/08/2022	Bond Future	10.58	Put		6,032.44000	6.03244	6,216,760	11.26	0.00	0		
R209	On	04/08/2022	Bond Future	10.59	Call		0.21000	0.00021	0,040	11.24	0.00	0		
R209	On	04/08/2022	Bond Future	10.59	Put		5,977.34000	5.97734	6,161,650	11.24	0.00	0		
R209	On	03/11/2022	Bond Future	12.00	Call		2,115.21000	2.11521	1,987,950	13.95	0.00	0		
R209	On	03/11/2022	Bond Future	12.00	Put		1,759.75000	1.75975	1,820,730	13.95	0.00	0	3,5	
R209	On	03/11/2022	Bond Future	11.02	Call		380.16000	0.38016	335,290	12.55	0.00	0		
R209	On	03/11/2022	Bond Future	11.02	Put		4,886.06000	4.88606	5,029,430	12.55	0.00	0		
R209	On	03/11/2022	Bond Future	9.50	Call		4.32000	0.00432	3,230	12.49	0.00	0		

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	9.50	Put		13,166.92000	13.16692	13,354,070	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		25.33000	0.02533	20,220	12.49	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		10,177.66000	10.17766	10,360,790	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call		362.51000	0.36251	319,140	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		4,973.13000	4.97313	5,118,000	12.53	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		371.26000	0.37126	327,150	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,929.49000	4.92949	5,073,620	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		1.58000	0.00158	1,140	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		14,733.69000	14.73369	14,921,490	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		389.21000	0.38921	343,590	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,842.83000	4.84283	4,985,450	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,004.15000	1.00415	918,790	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		3,064.18000	3.06418	3,167,060	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		110.35000	0.11035	92,980	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		7,415.32000	7.41532	7,586,190	12.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		509.25000	0.50925	467,350	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		6,933.59000	6.93359	7,083,770	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		494.10000	0.49410	453,120	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		7,025.23000	7.02523	7,176,330	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		501.63000	0.50163	460,190	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		6,979.33000	6.97933	7,129,970	12.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,056.18000	1.05618	995,300	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,543.95000	6.54395	6,679,110	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,034.10000	1.03410	974,110	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,624.66000	6.62466	6,760,710	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,045.19000	1.04519	984,750	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,584.32000	6.58432	6,719,920	13.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,547.06000	2.54706	2,447,610	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,518.96000	4.51896	4,619,940	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,506.66000	2.50666	2,408,130	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,572.28000	4.57228	4,674,180	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,526.82000	2.52682	2,427,830	13.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,545.55000	4.54555	4,646,990	13.05	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											489,803,197.92	7,584	56,37
R210	On	04/08/2022	Bond Future			223.20335	223.20335	222.71233	222.71233		0.00	0	1,00
R210	On	03/11/2022	Bond Future			223.66375	223.66375	223.16843	223.16843		0.00	0	
R210	On	02/02/2023	Bond Future			227.53536	227.53536	227.03350	227.03350		0.00	0	30
R210	On	04/05/2023	Bond Future			228.71248	228.71248	228.20312	228.20312		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	03/08/2023	Bond Future			233.34372	233.34372	232.82553	232.82553			0.00	0	
Total R210 Future												0.00	0	1,36
Total For R210												0.00	0	1,36
R213	On	04/08/2022	Bond Future			11.43887	79.26509	11.36072	79.61766		9.50	0.00	0	33,03
R213	On	03/11/2022	Bond Future			11.66117	76.92556	11.57918	77.28463		10.49	0.00	0	9
R213	On	02/02/2023	Bond Future			11.87409	78.23935	11.78803	78.60524		10.17	0.00	0	
R213	On	04/05/2023	Bond Future			12.06661	76.13520	11.97637	76.50842		10.28	0.00	0	
R213	On	03/08/2023	Bond Future			12.24229	77.66418	12.14759	78.04538		9.64	0.00	0	
Total R213 Future												0.00	0	33,13
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	6.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			7,096.17000	7.09617	7,448,740	6.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			7,045.47000	7.04547	7,398,040	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	6.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			6,994.82000	6.99482	7,347,390	6.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			7,549.63000	7.54963	7,887,320	9.98	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			138.48000	0.13848	106,630	9.88	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			6,569.64000	6.56964	6,896,860	9.88	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			203.03000	0.20303	159,310	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Put			11,820.55000	11.82055	12,176,830	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			10.39000	0.01039	7,080	10.20	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			11,506.11000	11.50611	11,861,870	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			62.29000	0.06229	46,170	10.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			5,631.35000	5.63135	5,944,440	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			86.49000	0.08649	65,110	9.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			211.51000	0.21151	166,300	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			5,674.92000	5.67492	5,988,780	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			215.95000	0.21595	169,970	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			8,222.58000	8.22258	8,565,530	10.04	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			5,762.56000	5.76256	6,077,910	9.80	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			8.56000	0.00856	5,770	10.20	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			207.23000	0.20723	162,770	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			5,718.68000	5.71868	6,033,290	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			7,375.02000	7.37502	7,689,920	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			400.41000	0.40041	341,920	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			6,866.46000	6.86646	7,173,860	9.64	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			8,341.81000	8.34181	8,668,600	9.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			328.42000	0.32842	278,610	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			7,461.12000	7.46112	7,777,200	9.69	0.00	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	02/02/2023	Bond Future	10.22	Call		333.23000	0.33323	282,830	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		7,418.08000	7.41808	7,733,570	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		337.98000	0.33798	286,990	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		6,535.33000	6.53533	6,837,320	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		3,421.22000	3.42122	3,178,570	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,690.22000	1.69022	1,813,460	10.66	0.00	0	9'
R213	On	02/02/2023	Bond Future	9.16	Call		53.62000	0.05362	42,860	9.85	0.00	0	4'
R213	On	02/02/2023	Bond Future	9.16	Put		12,411.82000	12.41182	12,766,950	9.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		244.77000	0.24477	205,670	9.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		447.16000	0.44716	383,260	9.61	0.00	0	9'
R213	On	04/05/2023	Bond Future	10.75	Call		849.51000	0.84951	756,760	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		6,165.60000	6.16560	6,446,070	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		831.89000	0.83189	740,610	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		6,238.58000	6.23858	6,520,520	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		840.66000	0.84066	748,650	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		6,202.04000	6.20204	6,483,250	9.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		4,232.82000	4.23282	4,451,910	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,080.93000	2.08093	1,917,940	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		4,208.95000	4.20895	4,427,160	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,045.35000	2.04535	1,884,100	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		4,257.13000	4.25713	4,477,080	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,062.94000	2.06294	1,900,830	9.35	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	38,41
R214	On	04/08/2022	Bond Future			11.88645	62.87081	11.86330	62.98657	13.50	3,873,533,474.91	61,611	76,36
R214	On	03/11/2022	Bond Future			12.05587	60.53594	12.03166	60.65433	15.17	0.00	0	2,38
R214	On	02/02/2023	Bond Future			12.21608	61.56999	12.19081	61.69099	14.96	3,793,388,653.89	61,611	64,4'
R214	On	04/05/2023	Bond Future			12.35813	59.41206	12.33183	59.53574	15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.48572	60.60616	12.45836	60.73273	14.62	0.00	0	
Total R214 Future											7,666,922,128.80	123,222	143,16
R214	On	04/08/2022	Bond Future	10.97	Call		2.67000	0.00267	0,940	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,754.47000	4.75447	4,868,500	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2.90000	0.00290	1,030	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,698.29000	4.69829	4,812,180	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3.14000	0.00314	1,130	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,642.18000	4.64218	4,755,930	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		667.41000	0.66741	618,780	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,160.88000	4.16088	4,230,640	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		680.87000	0.68087	631,630	14.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.36	Put		4,120.77000	4.12077	4,189,920	14.10	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		654.14000	0.65414	606,120	14.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,201.24000	4.20124	4,271,610	14.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		6,473.50000	6.47350	6,557,220	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		694.16000	0.69416	656,510	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		6,427.81000	6.42781	6,511,160	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		704.09000	0.70409	666,080	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		6,382.28000	6.38228	6,465,270	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		684.33000	0.68433	647,050	13.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,330.00000	1.33000	1,280,650	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		6,207.10000	6.20710	6,281,430	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,345.08000	1.34508	1,295,380	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		6,168.79000	6.16879	6,242,770	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,360.26000	1.36026	1,310,210	14.45	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		6,130.65000	6.13065	6,204,280	14.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		4,326.19000	4.32619	4,380,310	14.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		2,872.91000	2.87291	2,801,040	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		4,378.41000	4.37841	4,433,110	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		2,894.96000	2.89496	2,822,800	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		4,352.23000	4.35223	4,406,640	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		2,917.08000	2.91708	2,844,630	14.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214										7,666,922,128.80	123,222	143,16	
Total for Bond										55,842,499,503.77	732,592	1,850,31	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23										0.00	0		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A										0.00	0		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26										0.00	0		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A										0.00	0		
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	

Contract 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 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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/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			780.77400	780.77400	782.79100	782.79100				0.00	0	90
GOVI On 03/11/2022 GOVI			792.69200	792.69200	794.77400	794.77400				0.00	0	
GOVI On 02/02/2023 GOVI			806.20300	806.20300	808.34100	808.34100				0.00	0	
GOVI On 04/05/2023 GOVI			821.03700	821.03700	823.23100	823.23100				0.00	0	
GOVI On 03/08/2023 GOVI			837.44600	837.44600	839.70000	839.70000				0.00	0	
Total GOVI Future										0.00	0	90
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			364,890.00000	36.48900	385,060,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			364,690.00000	36.46900	384,860,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			364,790.00000	36.47900	384,960,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			256,460.00000	25.64600	277,280,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			256,560.00000	25.65600	277,380,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/11/2022	GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			256,360.00000	25.63600	277,180,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			424,790.00000	42.47900	446,170,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			424,890.00000	42.48900	446,270,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			424,990.00000	42.49900	446,370,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			296,290.00000	29.62900	318,230,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			296,390.00000	29.63900	318,330,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			296,490.00000	29.64900	318,430,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			24,900.00000	2.49000	2,360,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			24,800.00000	2.48000	2,260,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			24,700.00000	2.47000	2,160,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	90
Total for GOVI												0.00	0	90
AL37	On	04/08/2022	Index Future			797.57200	797.57200	799.78600	799.78600			0.00	0	
AL37	On	03/11/2022	Index Future			809.74600	809.74600	812.02900	812.02900			0.00	0	
AL37	On	02/02/2023	Index Future			823.54800	823.54800	825.89100	825.89100			0.00	0	
AL37	On	04/05/2023	Index Future			838.70200	838.70200	841.10400	841.10400			0.00	0	
AL37	On	03/08/2023	Index Future			855.46400	855.46400	857.93100	857.93100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			888.45600	888.45600	891.64500	891.64500			0.00	0	
AL7T	On	03/11/2022	Index Future			902.01800	902.01800	905.29400	905.29400			0.00	0	
AL7T	On	02/02/2023	Index Future			917.39300	917.39300	920.74800	920.74800			0.00	0	
AL7T	On	04/05/2023	Index Future			934.27300	934.27300	937.70800	937.70800			0.00	0	
AL7T	On	03/08/2023	Index Future			952.94500	952.94500	956.46800	956.46800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			792.11600	792.11600	794.11700	794.11700			0.00	0	13
ALBI	On	03/11/2022	Index Future			804.20700	804.20700	806.27400	806.27400			0.00	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
ALBI	On	02/02/2023			817.91500	817.91500	820.03700	820.03700			0.00	0	
ALBI	On	04/05/2023			832.96400	832.96400	835.14300	835.14300			0.00	0	
ALBI	On	03/08/2023			849.61200	849.61200	851.85000	851.85000			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022			315.64300	315.64300	315.98500	315.98500			0.00	0	70
IGOV	On	03/11/2022			320.54000	320.54000	320.90100	320.90100			0.00	0	
IGOV	On	02/02/2023			326.08000	326.08000	326.45600	326.45600			0.00	0	
IGOV	On	04/05/2023			332.15500	332.15500	332.54400	332.54400			0.00	0	
IGOV	On	03/08/2023			338.86700	338.86700	339.27100	339.27100			0.00	0	
Total IGOV Future											0.00	0	72
Total For IGOV											0.00	0	72
Total for Index											0.00	0	86
JIBAR F	On	20/07/2022			5.06500	94.93500	5.07500	94.92500			0.00	0	
JIBAR F	On	17/08/2022			5.66000	94.34000	5.67000	94.33000			0.00	0	
JIBAR F	On	21/09/2022			5.92500	94.07500	5.92500	94.07500			0.00	0	
JIBAR F	On	19/10/2022			6.44000	93.56000	6.44000	93.56000			0.00	0	
JIBAR F	On	16/11/2022			6.63000	93.37000	6.64000	93.36000			0.00	0	
JIBAR F	On	21/12/2022			7.16500	92.83500	7.17500	92.82500			0.00	0	
JIBAR F	On	15/03/2023			7.76000	92.24000	7.77000	92.23000			0.00	0	
JIBAR F	On	21/06/2023			8.25500	91.74500	8.24500	91.75500			0.00	0	
JIBAR F	On	20/09/2023			8.52000	91.48000	8.49500	91.50500			0.00	0	
JIBAR F	On	20/12/2023			8.44000	91.56000	8.48000	91.52000			0.00	0	17
JIBAR F	On	20/03/2024			8.71500	91.28500	8.72500	91.27500			0.00	0	
JIBAR F	On	19/06/2024			8.66500	91.33500	8.69500	91.30500			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 :											55,842,499,503.77	732,592	1,852,400
ABCPI3	On	07/12/2023			2.34800	323.40039	2.34800	323.31854			0.00	0	340,000,000
Total ABCPI3 SPOT											0.00	0	340,000,000
Total For ABCPI3											0.00	0	340,000,000
ABF001	On	13/09/2026					0.00000	100.63459			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.58083			0.00	0	
Total ABF003 SPOT											0.00	0	

Contract 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 ABF003									0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	100.54221	9.65000	100.51633			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.52000	83.69642	12.52000	83.66866			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.93838			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.60735			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.42889			0.00	100,000,000	100,000,000
Total ABFN16 SPOT									0.00	100,000,000	100,000,000
Total For ABFN16									0.00	100,000,000	100,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.33281			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.37331			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.29532			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.93765			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.17556			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.47578			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.44904			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3i On 29/08/2028 Spot Bond					0.00000	101.77949				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.26066				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.40738				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.42651				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	101.03021				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.34390				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.62484				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.72420				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.55646				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.19796				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.10302				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

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 14/10/2024 Spot Bond					0.00000	100.10523				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.10684				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.44251				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.98671				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.91153				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.40479				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.98307				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.39071				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.19437				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.97898				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.01082				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.03742				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract 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 ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.36943				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.38367				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.39114				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.70906				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.18649				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.98643				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.45344				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.42879				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.04500	7.04500	7.04500	154.05920				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.93658	100.00000	43.83155				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	161.92150				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	213.30650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	234.15343				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.36000	8.36000	8.36000	102.61854				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.40500	9.40500	9.40500	104.70331				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.89000	102.69201	6.89000	102.67303				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.09500	105.62061	9.09500	105.59508				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.81500	105.35194	9.81500	105.32451				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.33000	105.90131	7.33000	105.88060				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.02500	99.06449	10.02500	99.03816				0.00	0	19,820,000.00
Total ABS7 SPOT										0.00	0	19,820,000.00
Total For ABS7										0.00	0	19,820,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.94410	100.00000	14.91121				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.45800	327.24674	1.45800	327.17181				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.28000	12.28000	12.28000	97.98534				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL097 On 20/12/2025 Spot Bond					0.00000	100.60683				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.59063				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.51296				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.58936				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.58936				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.60319				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.60319				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.00685				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.11660				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.56339				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.09573				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.06047				0.00	0	
Total AECI03 SPOT										0.00	0	

Contract 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 AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.27987				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.03600				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.22140				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.11053				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.65124				0.00	1,600,000	159,300,00
Total AGT01 SPOT										0.00	1,600,000	159,300,00
Total For AGT01										0.00	1,600,000	159,300,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.69380				0.00	161,600,000	91,800,00
Total AGT02 SPOT										0.00	161,600,000	91,800,00
Total For AGT02										0.00	161,600,000	91,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.41475				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.06709				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.03306				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.03395				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.70500	93.65167	9.70500	93.62756				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.03553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.04075				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.04725				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.03027				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.03718				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.88500	105.06150	8.88500	105.03627				0.00	0	1,005,902,00
Total AHF5A3 SPOT										0.00	0	1,005,902,00
Total For AHF5A3										0.00	0	1,005,902,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.98186				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.08458				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.14777				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.99473				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.02006				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.41663				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.08448				0.00	0	90,000,00
Total AHF6B1 SPOT										0.00	0	90,000,00
Total For AHF6B1										0.00	0	90,000,00
AHF6C On 21/08/2024 Spot Bond					0.00000	101.14765				0.00	0	90,000,00
Total AHF6C1 SPOT										0.00	0	90,000,00
Total For AHF6C1										0.00	0	90,000,00
AHF6D On 21/08/2024 Spot Bond					0.00000	101.58918				0.00	0	90,000,00
Total AHF6D1 SPOT										0.00	0	90,000,00
Total For AHF6D1										0.00	0	90,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	101.15495				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.23524				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.11606				0.00	0	90,000,00
Total AHF7B1 SPOT										0.00	0	90,000,00
Total For AHF7B1										0.00	0	90,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	101.09238				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.17922				0.00	0	90,000,00
Total AHF7C1 SPOT										0.00	0	90,000,00
Total For AHF7C1										0.00	0	90,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	101.14922				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.16584				0.00	0	90,000,00
Total AHF7D1 SPOT										0.00	0	90,000,00
Total For AHF7D1										0.00	0	90,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.63642				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.05000	104.51384	9.05000	104.48857				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00

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 AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.49700	100.89884	9.49700	100.87341				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.38500	85.25672	13.38500	85.22671				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.92000	190.85390	5.92000	190.78734				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.13528				0.00	0	20,000,00
Total APF06 SPOT										0.00	0	20,000,00
Total For APF06										0.00	0	20,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.43673				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.90842				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.68066				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.63080				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.20620				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.49539				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.02000	248.71335	5.02000	248.63253				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63000	214.75092	5.63000	214.67770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.61000	204.00538	4.61000	203.94134				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.03000	114.81285	5.03000	116.61153				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.84119				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.94598				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.64383				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.52351				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.11741				0.00	0	2,000,00
Total ASN278 SPOT										0.00	0	2,000,00
Total For ASN278										0.00	0	2,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.16074				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.08142				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.70841				0.00	0	2,000,00
Total ASN286 SPOT										0.00	0	2,000,00
Total For ASN286										0.00	0	2,000,00
ASN29 On 26/09/2023 Spot Bond					0.00000	100.43167				0.00	0	1,000,00
Total ASN291 SPOT										0.00	0	1,000,00
Total For ASN291										0.00	0	1,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.55852				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.33514				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.49500	4.49500	4.49500	111.85230				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.21500	5.21500	5.21500	102.78315				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.68756				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.77152				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.26557				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.01239				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.14000	113.26932	5.14000	115.06811				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.56659				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.52191				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.71591				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract 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 ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.54628				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.54628				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.95069				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.83011				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.70999				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.20203				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.93232				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.63857				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.63857				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.90662				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.90851				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.05766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.59472				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.53811				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.61926				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.78582				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	103.95737				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.47563				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.48834				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.63696				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.06000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.87376				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.03264				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.03291				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	104.40582				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	104.18229				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.85444				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.83317				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.24631				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.76822				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	110.26400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.07744				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.19380				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.58915				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract 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 ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.58915				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.54702				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.10000	93.54087	11.10000	93.51327			8,880,000,000.00		800,000	5,200,000
Total ASN508 SPOT									8,880,000,000.00		800,000	5,200,000
Total For ASN508									8,880,000,000.00		800,000	5,200,000
ASN509 On 21/12/2026 Spot Bond			10.28000	93.34697	10.28000	93.32141			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN510 On 21/12/2026 Spot Bond			10.83000	92.17524	10.83000	92.14869			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN511 On 21/12/2026 Spot Bond			10.83000	92.17524	10.83000	92.14869			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN522 On 31/07/2022 Spot Bond			9.10000	99.75130	9.10000	104.26406			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN525 On 31/07/2024 Spot Bond			11.05000	99.70333	11.05000	105.18068			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.70463	11.00000	105.15728			0.00		0	
Total ASN530 SPOT									0.00		0	
Total For ASN530									0.00		0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.71770	10.50000	104.92321			0.00		0	
Total ASN532 SPOT									0.00		0	
Total For ASN532									0.00		0	
ASN538 On 31/01/2024 Spot Bond			10.50000	99.71770	10.50000	104.92321			0.00		0	
Total ASN538 SPOT									0.00		0	
Total For ASN538									0.00		0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.33184			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.33293				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.22707				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	99.71509	10.60000	104.97003				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	98.11326	10.47000	104.90917				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	99.71639	10.55000	104.94662				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.99128				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.90532				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.82526				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.45709				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.52195				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.76475				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	101.82099				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.36336				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	99.75131	9.22000	104.32387				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.16632				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.02649				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.96760				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.91001				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.13680				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.35372				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.59933				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.49453				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.49158				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.55439				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.26667				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.54149				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.52850				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.16119				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.31585				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.61122				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.66436				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.92928				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.62817				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.76088				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.22420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.43811				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.03705				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.16078				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.32277				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.41134				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.63927				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.66355				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.16462				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.86641				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.42479				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.38905				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	101.52078				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.72855				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.50800				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.58257				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.58662				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.53003				0.00	3,040,000,000	1,520,000,000
Total ASN703 SPOT										0.00	3,040,000,000	1,520,000,000
Total For ASN703										0.00	3,040,000,000	1,520,000,000
ASN70: On 09/11/2026 Spot Bond					0.00000	101.29676				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.59798				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.24500				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.44348				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.85562				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.30657				0.00	0	
Total ASN717 SPOT										0.00	0	

Contract 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 ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.33575				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.71575				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.09531				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.86955				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.47174				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.06691				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.44210				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.56230				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.57041				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	101.54850				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	101.39683				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.67693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.64223				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.53384	10.53384	10.53384	100.69691				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.85579				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	104.69863				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	101.57804				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	101.38620				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	101.38835				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.71668				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.49160				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.30798				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.30980				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82 On 08/04/2025 Spot Bond					0.00000	100.21122				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.22450				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	102.93049				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.22288				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.26060				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.25997				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.13535				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.11848				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.11848				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.83802				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.62450				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.98228				0.00	0	
Total ASN838 SPOT										0.00	0	

Contract 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 ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.98242				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.98242				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.96281				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.78458				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.89846				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.89764				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.89518				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.81390				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.81511				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.56239				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.57876				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.15269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.01943				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.83323				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	99.79536				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.38932				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.75858				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.75858				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.64175				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.66440				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.66440				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.74996				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87(On 15/09/2022 Spot Bond					0.00000	100.57295				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.51912				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.37153				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	100.45703				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	100.43835				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.37992				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.14919				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.15747				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	100.16398				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.15791				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.28561				0.00	0	150,000,00
Total BAW22 SPOT										0.00	0	150,000,00
Total For BAW22										0.00	0	150,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.05276				0.00	0	
Total BAW29 SPOT										0.00	0	

Contract 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 BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.33689				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.99000	99.53377	7.99000	99.51247				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.16152				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.77656				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.14081				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.14526				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.89000	12.89000	12.89000	101.61131				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.53552				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.17836				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.62266				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.08922				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.10406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.75634				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.50857				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.53548				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.55614				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.68833				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.47470				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.35992				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.67781				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.49625				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.50920				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.49578				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.47713				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.49057				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.50949				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.53660				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.53571				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.60256				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.86732				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.61632				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.60341				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.70776				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.89438				0.00	0	
Total BAYB20 SPOT										0.00	0	

Contract 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 BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.60296				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.59786				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.60256				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.83500	9.83500	9.83500	94.64526				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.48489				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.08376				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.79904				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.12626				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.72170				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.43466				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.83231				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	96.18008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.09082				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.04000	104.76333	9.04000	104.73768				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.07575				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.91666				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.80919				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.70276				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.63812				0.00	326,000,000	163,000,000
Total BGT01 SPOT										0.00	326,000,000	163,000,000
Total For BGT01										0.00	326,000,000	163,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.45715				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.79000	103.95282	7.79000	103.93123				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.95399				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.83709				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.28027				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.41826				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.43164				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.59645				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.17162				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.57900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	83.96400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	54.97700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	39.77200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.91654				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.56433				0.00	0	
Total BNPP21 SPOT										0.00	0	

Contract 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 BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.56466				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.30270				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.04458				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.76014				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.18837				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.49966				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.33084				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.32158				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.22332				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.26596				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.92772				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.19949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.12738				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.39445				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.43923				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.08401				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.18209				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.33000	103.74785	9.33000	103.72201				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.63000	104.57738	9.63000	104.55051				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.18000	106.08112	10.18000	106.05251			102,617,454,000,000.00	10,080,300,000	2,560,700,000	
Total CCT03 SPOT									12,617,454,000,000.00	10,080,300,000	2,560,700,000	
Total For CCT03									12,617,454,000,000.00	10,080,300,000	2,560,700,000	
CCT04 On 17/07/2027 Spot Bond			11.72000	11.72000	11.72000	96.62102				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.88402				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	101.22149				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.29736				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.87949				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.87260				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.49196				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.78068	4.77000	104.13400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.52898				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.80500	106.15085	8.80500	106.12599				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	110.80295	8.70700	108.09900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.71209				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract 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 CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.88380				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.93491				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.85614	10.98000	102.82626				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	106.13500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.01734	6.50000	105.55500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.22900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.55850				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.16173				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.15287				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.47500	150.16108	5.47500	151.74217				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.91500	148.57888	5.91500	150.15855				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.25335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			8.05000	99.84585	8.05000	99.82387				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.06059				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.45000	106.87259	8.45000	106.84856				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.43159				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.18503				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.19338				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.77801				0.00	0	
Total CLN503 SPOT										0.00	0	
Total For CLN503										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.03589				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.70906				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.27439				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.40617				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.40617				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.39993	9.96000	103.37215				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.17487	10.01000	102.14761				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.13124				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.68573				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.98860				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.29816	9.20000	103.27246				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.25078				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.07400				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.96640				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.19993				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.68573				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.59919				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.03732				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			11.06000	98.31451	11.06000	98.28576				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.45224				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.90992				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.04192				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	138.78000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.43147				0.00	0	486,500,00
Total CLN545 SPOT										0.00	0	486,500,00
Total For CLN545										0.00	0	486,500,00
CLN54 On 21/08/2026 Spot Bond			10.53000	102.47487	10.53000	102.44583				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.58000	101.92130	10.58000	101.89275				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.67000	100.51012	10.67000	100.48174				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	301.79140				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.18999				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.18360				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.08979				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.04592				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.07800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.25080				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.76844	10.19000	101.79289				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.53000	100.89004	10.53000	100.86192				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.55794				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.14655				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	101.63286				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.83250				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.18396				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.76000	99.74283	10.76000	99.71443				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.24008				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.18969				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.65271				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.64771				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.03576				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.32233				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.23021				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.71461				0.00	0	
Total CLN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.03637				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.92798				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.14229				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.48540				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.55529				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.72459				0.00	0	878,000,00
Total CLN590 SPOT										0.00	0	878,000,00
Total For CLN590										0.00	0	878,000,00
CLN590 On 05/12/2026 Spot Bond					0.00000	102.44438				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.89500	153.59049	3.89500	124.15284				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.26314				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.55267				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.07430				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	101.39694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.30720				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.69431				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55529				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.55529				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.97840				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.21526				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.12726				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.91124				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.03710				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.07649				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	102.06187	9.32000	102.03646				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	99.91665				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.97820				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.79554				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.04498				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.18048				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.34858				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	92.59800				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2024 Spot Bond					0.00000	102.32208				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 20/12/2022 Spot Bond					0.00000	100.79113				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 31/05/2024 Spot Bond					0.00000	100.95762				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract 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 CLN619									0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.36111			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	101.41056			0.00	0	
Total CLN621 SPOT									0.00	0	
Total For CLN621									0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	86.44400			0.00	0	
Total CLN623 SPOT									0.00	0	
Total For CLN623									0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	99.90857			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.01000	100.38878	8.01000	100.36700			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.21649			0.00	0	
Total CLN626 SPOT									0.00	0	
Total For CLN626									0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.97230			0.00	0	670,000,00
Total CLN627 SPOT									0.00	0	670,000,00
Total For CLN627									0.00	0	670,000,00
CLN62 On 31/07/2034 Spot Bond			13.34000	60.26416	13.34000	80.15973			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.09096			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN63 On 19/08/2025 Spot Bond			11.23000	99.56922	11.23000	99.53918			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.21143			0.00	0	1,920,000,00
Total CLN631 SPOT									0.00	0	1,920,000,00
Total For CLN631									0.00	0	1,920,000,00
CLN63 On 21/11/2022 Spot Bond					0.00000	101.04833			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.21689				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.24550				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.88832				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.03703				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.20636				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.44275				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.30763				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.03329				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.04176				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.54629				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.66690				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.54711				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.33736				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.91822				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.20636				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.98665				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.20636				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.07800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.65987				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.54043				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.07663				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.86000				0.00	0	
Total CLN661 SPOT										0.00	0	

Contract 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 CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	103.03800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	131.94400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.18406				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.27590				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.42907				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.12013				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.99189				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.04879				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.32450				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.60500	154.98302	4.60500	125.91088				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.98302	4.60500	125.91169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.34980				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.41727				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.53870				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.08343				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.40749				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.74300				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.51845				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.53102				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.41377				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.61708				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.61685				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	103.06630				0.00	0	3,380,000,00
Total CLN690 SPOT										0.00	0	3,380,000,00
Total For CLN690										0.00	0	3,380,000,00
CLN69 On 26/09/2023 Spot Bond					0.00000	100.51663				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.55066				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.45797				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.92440				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.40572				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	106.33810				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.84586				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.07906				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.06180				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.56098				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.48927				0.00	0	
Total CLN705 SPOT										0.00	0	

Contract 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 CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.45099				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.66562				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.53933				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.85652				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.09987				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.58404				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.04238				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.54247				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.54247				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.54247				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.89390				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.61037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.88969				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.21251				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.80941				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.92373				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.50405				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.50405				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.51189				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.51189				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.51189				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.51189				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.42663				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.46671				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	88.10650				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	100.62042				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.07799				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.04948				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.63564				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	99.42700				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	95.76122				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.18948				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.45907				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.31638				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract 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 CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.90100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.78782				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.11095				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.55060				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.55671				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.66060				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.34129				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.46925				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.70666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.87651				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.85274				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.93912				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	101.23790				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.94368				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	95.46071				0.00	0	
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	103.46925				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.54901				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.68355				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.55909				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.69262				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.81831				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.04554				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.61333				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.87000	6.87000	6.87000	120.17845				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.99911				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
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	101.18902				0.00	0	
Total CLN778 SPOT										0.00	0	

Contract 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 CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.35423				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.36488				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.42319				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.56733				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.41816				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.44161				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.42857				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.48768				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.42857				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.24533				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.10901				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.73300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	52,000,00
Total CLN792 SPOT										0.00	0	52,000,00
Total For CLN792										0.00	0	52,000,00
CLN792 On 05/09/2022 Spot Bond					0.00000	96.14933				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.42863				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.56763				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.57785				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.57785				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.07370				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN802 On 31/01/2025 Spot Bond					0.00000	89.21079				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.37128				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.89075				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.58864				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.08063				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.43948				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.50731				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.83500	94.67009	9.83500	94.64526				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.51111				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.97961				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.48080				0.00	0	
Total CLN812 SPOT										0.00	0	

Contract 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 CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.38254				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.38254				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.56748				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.56772				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.58864				0.00	0	52,000,00
Total CLN817 SPOT										0.00	0	52,000,00
Total For CLN817										0.00	0	52,000,00
CLN817 On 31/01/2030 Spot Bond					0.00000	101.35425				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.70692				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.53328				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.42863				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.32028				0.00	0	51,000,00

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 CLN824 SPOT										0.00	0	51,000,00
Total For CLN824										0.00	0	51,000,00
CLN824 On 31/07/2025 Spot Bond					0.00000	101.32028				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.31995				0.00	0	51,000,00
Total CLN826 SPOT										0.00	0	51,000,00
Total For CLN826										0.00	0	51,000,00
CLN826 On 31/07/2025 Spot Bond					0.00000	101.21424				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.15521				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.08460				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.64562				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.78169				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.89156				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.88728				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.79366				0.00	0	52,000,00
Total CLN834 SPOT										0.00	0	52,000,00
Total For CLN834										0.00	0	52,000,00
CLN834 On 31/08/2026 Spot Bond					0.00000	100.79381				0.00	0	52,000,00
Total CLN835 SPOT										0.00	0	52,000,00
Total For CLN835										0.00	0	52,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.79382				0.00	0	52,000,00
Total CLN836 SPOT										0.00	0	52,000,00
Total For CLN836										0.00	0	52,000,00
CLN837 On 31/08/2029 Spot Bond					0.00000	100.79372				0.00	0	52,000,00
Total CLN837 SPOT										0.00	0	52,000,00
Total For CLN837										0.00	0	52,000,00
CLN838 On 31/03/2027 Spot Bond					0.00000	100.75002				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.55671				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.39908				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.48361				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.41667				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.40576				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.46980				0.00	0	58,000,00
Total CLN847 SPOT										0.00	0	58,000,00

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 CLN847										0.00	0	58,000,00
CLN847 On 31/03/2027 Spot Bond					0.00000	100.46980				0.00	0	58,000,00
Total CLN848 SPOT										0.00	0	58,000,00
Total For CLN848										0.00	0	58,000,00
CLN848 On 31/03/2029 Spot Bond					0.00000	100.46945				0.00	0	58,000,00
Total CLN849 SPOT										0.00	0	58,000,00
Total For CLN849										0.00	0	58,000,00
CLN849 On 31/07/2025 Spot Bond					0.00000	100.53032				0.00	0	52,000,00
Total CLN850 SPOT										0.00	0	52,000,00
Total For CLN850										0.00	0	52,000,00
CLN850 On 27/09/2028 Spot Bond					0.00000	100.49804				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.29896				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.29918				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.19310				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.19756				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.19247				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.34747				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	85.91774				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	100.10610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN859 SPOT										0.00	0	
Total For CLN859										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.42000	103.79377	9.42000	103.76768				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.80000	99.82731	11.80000	99.79605				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.51000	100.59387	10.51000	100.56572				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.88500	102.83917	8.88500	102.81475				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.59000	89.83867	13.59000	89.80640				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.18000	89.98127	12.18000	89.95221				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.25000	11.25000	11.25000	99.76582				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.85189				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.65253				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.02288				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.12199				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			10.93000	10.93000	10.93000	100.72815				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.99777				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.36099				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.52666				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.53214				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.34156				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.35152				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.30000	104.94022	8.30000	104.91665				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	69.03427	100.00000	68.87979				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.03427	100.00000	68.87979				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.95000	105.14810	8.95000	105.12267				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	104.08043	9.69000	104.05323				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.08043	9.69000	104.05323				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.13000	98.40904	11.13000	98.37960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.30500	94.49940	12.30500	94.46824				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	104.25243	10.10000	104.22406				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.25243	10.10000	104.22406				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.91116				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	99.95247				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.88322				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.32996				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.87292				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.00565				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.67598				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
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.59849				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.20477				0.00	0	
Total DVFB26 SPOT										0.00	0	

Contract 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.19447				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.43924				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.25618				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.72327				0.00	360,000,000	180,000,00
Total DVFB30 SPOT										0.00	360,000,000	180,000,00
Total For DVFB30										0.00	360,000,000	180,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.04670				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.70936				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.73293				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.36000	105.86982	8.36000	105.84627				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.28000	115.42215	5.28000	115.38395				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	101.98313	5.03000	103.55114				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	142.49274	2.25000	144.05958				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.02000	146.76514	5.02000	146.71758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.89200	141.77304	3.89200	141.73132				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.12000	125.53146	5.12000	125.49016				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10000	116.61082	5.10000	116.57269				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00000	104.27954	5.00000	105.84690				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	142.49274	2.25000	144.05958				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	160.32351				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.72825				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 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	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.38467				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.50510				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	118.65316				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.28380				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.23744				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.94606				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.29785				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	89.28395				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	95.96643				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.65739				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.67572				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.24000	100.21635	11.24000	100.18658				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.20500	13.20500	13.20500	92.05214				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.25500	13.25500	13.25500	95.99748				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.33000	11.33000	11.33000	99.16578				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.33000	11.33000	11.33000	98.44649				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.18000	13.18000	13.18000	68.29153				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.48500	12.48500	12.48500	95.47983				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			13.18000	13.18000	13.18000	89.08171				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.32114				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.74882				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.66461				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.73853				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.17105				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.90542				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.96539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.78954				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.64791				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.11389				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.60406				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.36714				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.32345				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.01982				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.78483				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.49053				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.21928				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.11012				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	101.46521				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.09212				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.14463				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.11828				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.17079				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.17425				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.04874				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.11856				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.05725				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.10974				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23(On 25/01/2023 Spot Bond			7.66000	101.04288	7.66000	101.02190				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R(On 25/01/2023 Spot Bond			10.00000	99.89223	10.00000	99.86531				0.00	0	
Total ES23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.33000	94.86753	10.33000	94.84143			327,359,766,000.00	31,690,200	2,535,845,10
Total ES26 SPOT									327,359,766,000.00	31,690,200	2,535,845,10
Total For ES26									327,359,766,000.00	31,690,200	2,535,845,10
ES26/R On 02/04/2026 Spot Bond			7.85000	102.34115	7.85000	102.31963			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.69000	72.05631	12.65000	72.21521			23,263,551,648,000.00	1,833,219,200	1,406,609,60
Total ES33 SPOT									23,263,551,648,000.00	1,833,219,200	1,406,609,60
Total For ES33									23,263,551,648,000.00	1,833,219,200	1,406,609,60
ES33/R On 15/09/2033 Spot Bond			7.50000	102.59405	7.50000	102.57352			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.99500	70.27018	12.97000	70.37499			267,907,519,000.00	20,616,200	1,010,308,10
Total ES42 SPOT									267,907,519,000.00	20,616,200	1,010,308,10
Total For ES42									267,907,519,000.00	20,616,200	1,010,308,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.99844	8.50000	101.97525			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.96741			0.00	210,000,000	70,000,00
Total EXX05 SPOT									0.00	210,000,000	70,000,00
Total For EXX05									0.00	210,000,000	70,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.17597			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.09088			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.11951			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.10844				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.83929				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.15539				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.31908				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.40210				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.05248				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.11576				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.13159				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.05445				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.24862				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.32519				0.00	800,000	338,100,00
Total FRB24 SPOT										0.00	800,000	338,100,00
Total For FRB24										0.00	800,000	338,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.93310				0.00	800,000	8,500,00
Total FRB25 SPOT										0.00	800,000	8,500,00
Total For FRB25										0.00	800,000	8,500,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.82898				0.00	0	1,000,000,00
Total FRB26 SPOT										0.00	0	1,000,000,00
Total For FRB26										0.00	0	1,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.91000	102.19464	9.91000	102.16765				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.33701				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.20765				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.83000	96.90266	9.83000	96.87726			7,864,000,000.00		800,000	1,600,00
Total FRB30 SPOT									7,864,000,000.00		800,000	1,600,00
Total For FRB30									7,864,000,000.00		800,000	1,600,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.05115				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.95000	325.11262	1.95000	325.03385				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	161.82347				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.81000	212.59716	3.81000	212.53497				0.00	0	31,000,00
Total FRBI28 SPOT										0.00	0	31,000,00
Total For FRBI28										0.00	0	31,000,00
FRBI29 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	112.22866				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	227.95225				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.31000	97.27883	5.31000	97.24647				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.20000	98.45438	5.20000	98.42200				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.81966	8.81966	8.81966	82.34238				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.87924	8.87924	8.87924	81.41044				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	156.91914				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.40799				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.45347				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	101.65784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.52136				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.04500				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.61130				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.83688				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.56572				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.56107				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.66585				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.54390				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.12634				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.14408				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.00216				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

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 25/04/2023 Spot Bond					0.00000	102.73502				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.01652				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.09433				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.16113				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.92573				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.12185				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.53410				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.60142				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.65177				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	93.77505				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.68833				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.46865				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.59493				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.65149				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.77043				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.60688				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.28988				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.93818				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.33581				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.95627				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.21455				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.02170				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.35221				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.14312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.06243				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.40139				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.75527				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.53478				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.02711				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.69341				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.98068				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.96461				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.61185				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.43145				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.99933				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

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 02/05/2023 Spot Bond					0.00000	101.94637				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.83937				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.69503				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.62475				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.64143				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.38198				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.64581				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.50010				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.36409				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.29952				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.67410				0.00	0	
Total FRC364 SPOT										0.00	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 FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.02737				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.84323				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.06175				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.39188				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.39575				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.68046				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.67339				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.43136				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.85703				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.77239				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.76841				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.55180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.60542				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.61504				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.01955				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.01955				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.01817				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.01817				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.78493				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.65266				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.73695				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.38463				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.65729				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

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 11/11/2024 Spot Bond					0.00000	101.36846				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.49500				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.65262				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.98186				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.44907				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.98054				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.97859				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.02078				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	100.02782				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.82937				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.66180				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	102.13818				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract 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 FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	99.65213				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.33148				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.15471				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.67128				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.57094				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.95501				0.00	0	52,000,00
Total FRC410 SPOT										0.00	0	52,000,00
Total For FRC410										0.00	0	52,000,00
FRC410 On 30/04/2025 Spot Bond					0.00000	100.85489				0.00	0	52,000,00
Total FRC411 SPOT										0.00	0	52,000,00
Total For FRC411										0.00	0	52,000,00
FRC411 On 31/05/2027 Spot Bond					0.00000	100.86189				0.00	0	52,000,00
Total FRC412 SPOT										0.00	0	52,000,00
Total For FRC412										0.00	0	52,000,00
FRC412 On 30/04/2029 Spot Bond					0.00000	100.89120				0.00	0	52,000,00
Total FRC413 SPOT										0.00	0	52,000,00
Total For FRC413										0.00	0	52,000,00
FRC413 On 31/05/2027 Spot Bond					0.00000	100.78194				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.62703				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	92.37531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.53124				0.00	0	58,000,00
Total FRC417 SPOT										0.00	0	58,000,00
Total For FRC417										0.00	0	58,000,00
FRC417 On 31/05/2027 Spot Bond					0.00000	100.53764				0.00	0	58,000,00
Total FRC418 SPOT										0.00	0	58,000,00
Total For FRC418										0.00	0	58,000,00
FRC418 On 30/04/2029 Spot Bond					0.00000	100.54878				0.00	0	58,000,00
Total FRC419 SPOT										0.00	0	58,000,00
Total For FRC419										0.00	0	58,000,00
FRC419 On 30/04/2026 Spot Bond					0.00000	100.44625				0.00	0	25,000,00
Total FRC420 SPOT										0.00	0	25,000,00
Total For FRC420										0.00	0	25,000,00
FRC420 On 27/09/2028 Spot Bond					0.00000	100.40794				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.34363				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.34363				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.15300				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.14265				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.71000	107.68671	4.71000	107.65268				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88000	116.95793	4.88000	118.75646				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.40746				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.61462				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.53997				0.00	1,880,000,000	940,000,000
Total FRJ24 SPOT										0.00	1,880,000,000	940,000,000
Total For FRJ24										0.00	1,880,000,000	940,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.58746				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.78954				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.35309				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.02809				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.77794				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	99.99976				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.48223				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	105.78534				0.00	0	
Total FRS100 SPOT										0.00	0	

Contract 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 FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	119.19111				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.59562				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.99000	117.21708	4.99000	117.17893				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.97000	227.92255	4.97000	227.84885				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.13000	113.40863	5.13000	115.20739				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	227.22957				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.62500	158.67479	3.62500	158.62900				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.57382	3.70500	110.54168				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.93000	118.07450	4.93000	118.03627				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.12000	224.84611	5.12000	224.77249				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.17000	223.83166	5.17000	223.75805				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.15500	160.48358	3.15500	160.43930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.20000	223.22560	5.20000	223.15203				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.13000	115.24534	5.13000	115.20739				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.42000	206.00925	4.42000	205.94560				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.88000	105.33890	5.88000	105.30209				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.31000	207.17970	4.31000	207.11632				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.37000	206.54032	4.37000	206.47679				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.71000	213.21707	5.71000	213.14390				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.83000	105.96637	5.83000	105.92949				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	115.20739				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	113.68784	5.11000	115.48659				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.18000	208.57282	4.18000	208.50974				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13(On 07/12/2033 Spot Bond			5.48000	217.66274	5.48000	217.58936				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.31000	207.17970	4.31000	207.11632				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.31000	207.17970	4.31000	207.11632				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14(On 31/03/2028 Spot Bond			3.71100	213.68901	3.71100	213.62707				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14(On 31/01/2025 Spot Bond			3.92500	157.53332	3.92500	157.48656				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.66000	203.48179	4.66000	203.41763				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.70000	203.06404	4.70000	202.99977				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.89500	157.64701	3.89500	157.60036				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.17500	208.62662	4.17500	208.56355				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	202.89549				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.89870				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.03383				0.00	0	
Total FRS171 SPOT										0.00	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 FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.03682				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.55124				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.45419				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	158.31749				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	136.40542				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	177.22068				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	175.85676				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.16335				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.31907				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.19311				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.01617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.11602				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.03203				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.48936				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.53478				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	102.32554				0.00	0	24,500,000.00
Total FRS227 SPOT										0.00	0	24,500,000.00
Total For FRS227										0.00	0	24,500,000.00
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.17211				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	119.08123				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	101.31189				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.58572				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.11589				0.00	0	
Total FRS241 SPOT										0.00	0	

Contract 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 FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.62867				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.14884				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	98.85080				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.02678				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	93.72371				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.80901				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	107.09352				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.61396				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.12470				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.42205				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.55000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.42482				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 21/07/2022 Spot Bond					0.00000	98.87885				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.42259				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.97501				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.51626				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.71319				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.86373				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.44474				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.05500	11.05500	11.05500	95.20261				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.05500	11.05500	11.05500	95.20261				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.46600				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.31889				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			12.39400	12.39400	12.39400	90.06404				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	90.59467				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	87.10424				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	91.73436				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	

Contract 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 FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.97945				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	98.83298				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.12464				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.27137				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.65820				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	24,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS308 SPOT										0.00	0	24,500,000.00
Total For FRS308										0.00	0	24,500,000.00
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	326.29166				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.39000	327.54322	1.39000	327.46882				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.40000	1.40000	1.40000	327.42512				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.29188				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	108.37337	4.83000	110.01796				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.49000	70.88905	4.49000	114.71604				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	160.86664				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	159.78160				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	322.83810				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.59000	7.59000	7.59000	103.07200				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			9.07000	104.71940	9.07000	104.69402				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.08000	101.60097	9.08000	101.57605				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.94000	101.37321	9.94000	101.34634			46,057,984,000.00		4,633,600	2,316,800
Total FRX26 SPOT									46,057,984,000.00		4,633,600	2,316,800
Total For FRX26									46,057,984,000.00		4,633,600	2,316,800
FRX27 On 07/03/2027 Spot Bond			9.95000	104.61543	9.95000	104.58782				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.84000	101.11223	9.84000	101.08540				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.82500	99.15910	10.82500	99.13023				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.31500	94.11195	11.31500	94.08334				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.31000	98.60412	11.31000	98.57448				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.24500	69.77121	12.24500	69.74856				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.26363				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.03778				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.99618				0.00	0	
Total FS7A2 SPOT										0.00	0	

Contract 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 FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.02444				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.03275				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.43799				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.95816				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.03162				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.17047				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.96815				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.00097				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.33335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04000	116.18756	4.04000	116.15286				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.06234				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.92900	105.18552	7.92900	105.16317				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.23364				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.34000	105.13043	8.34000	105.10697				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04120				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.94666				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.93182				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.68462				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.40102				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.39299				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	100.71307				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.48544				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.86814				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.12931				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.22023				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.97960				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.44871				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.35200				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.26494				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.06621				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.80850				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.50234				0.00	0	
Total GRT42 SPOT										0.00	0	

Contract 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 GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.38675				0.00	0	1,770,000,00
Total GRT45 SPOT										0.00	0	1,770,000,00
Total For GRT45										0.00	0	1,770,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.61718				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.27682				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.65756				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.68688				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.98628				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.40453				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.70435				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.04250				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.52272				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.34061				0.00	2,300,000,000	1,150,000,00
Total H12T4 SPOT										0.00	2,300,000,000	1,150,000,00
Total For H12T4										0.00	2,300,000,000	1,150,000,00
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.85114				0.00	220,000,000	110,000,00

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 HC5T5 SPOT										0.00	220,000,000	110,000,000
Total For HC5T5										0.00	220,000,000	110,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.29171				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.25993				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.77739				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.69607				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.35299				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.34764				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.37188				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.27000	323.73497	2.27000	323.65371				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.45000	2.45000	2.45000	331.80546				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.48500	98.26308	11.48500	98.23277				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	79.43168	4.86000	108.97136				0.00	0	5,000,000.00
Total HWAY33 SPOT										0.00	0	5,000,000.00
Total For HWAY33										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 Intere
HWAY3 On 31/07/2034 Spot Bond			12.47000	79.95777	12.47000	84.53908			7,598,841,406,000.00	609,369,800	4,044,684,900
Total HWAY34 SPOT									7,598,841,406,000.00	609,369,800	4,044,684,900
Total For HWAY34									7,598,841,406,000.00	609,369,800	4,044,684,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.05037	100.00000	13.54254			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.50000	79.11011	12.50000	83.69161			0.00	0	4,590,000,000
Total HWAY35 SPOT									0.00	0	4,590,000,000
Total For HWAY35									0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.04744	100.00000	13.53962			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.87578			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.87513			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.48000	161.49192	2.47500	163.10352			627,318,768,672,000.00	252,951,116,400	619,110,600,000
Total I2025 SPOT									627,318,768,672,000.00	252,951,116,400	619,110,600,000
Total For I2025									627,318,768,672,000.00	252,951,116,400	619,110,600,000
I2029 On 31/03/2029 Spot Bond			3.48000	119.06710	3.57000	118.37603			605,724,798,696,000.00	174,058,850,200	246,148,455,000
Total I2029 SPOT									605,724,798,696,000.00	174,058,850,200	246,148,455,000
Total For I2029									605,724,798,696,000.00	174,058,850,200	246,148,455,000
I2033 On 28/02/2033 Spot Bond			4.23000	112.55999	4.21000	112.73429			632,138,592,348,000.00	149,441,747,600	469,498,425,600
Total I2033 SPOT									632,138,592,348,000.00	149,441,747,600	469,498,425,600
Total For I2033									632,138,592,348,000.00	149,441,747,600	469,498,425,600
I2038 On 31/01/2038 Spot Bond			4.28500	125.94544	4.23000	128.61441			429,705,421,063,000.00	100,281,311,800	550,245,240,000
Total I2038 SPOT									429,705,421,063,000.00	100,281,311,800	550,245,240,000
Total For I2038									429,705,421,063,000.00	100,281,311,800	550,245,240,000
I2046 On 31/03/2046 Spot Bond			4.31000	114.11672	4.31000	114.08182			494,837,278,816,000.00	114,811,433,600	430,811,721,000
Total I2046 SPOT									494,837,278,816,000.00	114,811,433,600	430,811,721,000
Total For I2046									494,837,278,816,000.00	114,811,433,600	430,811,721,000
I2050 On 31/12/2050 Spot Bond			4.28000	116.00982	4.30000	115.54999			229,970,799,456,000.00	53,731,495,200	454,444,644,800
Total I2050 SPOT									229,970,799,456,000.00	53,731,495,200	454,444,644,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										19,970,799,456,000.00	53,731,495,200	154,444,644,800
IBG01 On 07/02/2025 Spot Bond					0.00000	101.08638				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.12563				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.12000	324.37974	2.12000	324.29963				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.39073				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.16637				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.96852				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14604				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.64168				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.13348				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.04484				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.34796				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.76020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.68682				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.00367				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.54227				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.30711				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.87220				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.90265				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	100.91067				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.98483				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.27332				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.31687				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL161 On 15/02/2023 Spot Bond					0.00000	101.62589				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.12084				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.12426				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.21141				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.05918				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.15298				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.01606				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.92165				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.15223				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.64543				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.66444				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.20958				0.00	0	
Total IBL192 SPOT										0.00	0	

Contract 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 IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.39310				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.21130				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.19790				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.78167				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.80451				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.04484				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.79717				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.76414				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.65385				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.73109				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.17609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.31017				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.99164				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.89606				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.89606				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.89606				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.89606				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.64844				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.54723				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.49634				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.33579				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.36929				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	100.39089				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.14555				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	101.46903				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.25397				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	101.44132				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.94075				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.69017				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.23690				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.76414				0.00	0	49,000,00
Total IBL228 SPOT										0.00	0	49,000,00
Total For IBL228										0.00	0	49,000,00
IBL229 On 13/06/2025 Spot Bond					0.00000	100.67882				0.00	0	49,000,00
Total IBL229 SPOT										0.00	0	49,000,00
Total For IBL229										0.00	0	49,000,00
IBL230 On 14/06/2027 Spot Bond					0.00000	100.69866				0.00	0	49,000,00
Total IBL230 SPOT										0.00	0	49,000,00
Total For IBL230										0.00	0	49,000,00
IBL231 On 21/06/2025 Spot Bond					0.00000	100.52287				0.00	0	
Total IBL231 SPOT										0.00	0	

Contract 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 IBL231									0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.62391			0.00	0	
Total IBL232 SPOT									0.00	0	
Total For IBL232									0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.38006			0.00	0	56,000,00
Total IBL233 SPOT									0.00	0	56,000,00
Total For IBL233									0.00	0	56,000,00
IBL234 On 29/06/2027 Spot Bond					0.00000	100.39433			0.00	0	56,000,00
Total IBL234 SPOT									0.00	0	56,000,00
Total For IBL234									0.00	0	56,000,00
IBL235 On 04/07/2024 Spot Bond					0.00000	100.43542			0.00	0	
Total IBL235 SPOT									0.00	0	
Total For IBL235									0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.69996			0.00	0	
Total IBL236 SPOT									0.00	0	
Total For IBL236									0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.32377			0.00	0	
Total IBL237 SPOT									0.00	0	
Total For IBL237									0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.10032			0.00	0	
Total IBL238 SPOT									0.00	0	
Total For IBL238									0.00	0	
IBL239 On 18/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000,00
Total IBL239 SPOT									0.00	0	10,000,000,00
Total For IBL239									0.00	0	10,000,000,00
IBL240 On 18/07/2024 Spot Bond			100.00000	28.26604	100.00000	28.15976		000,000,000,000,000.00	20,000,000,000	10,000,000,00	
Total IBL240 SPOT								10,000,000,000,000.00	20,000,000,000	10,000,000,00	
Total For IBL240								10,000,000,000,000.00	20,000,000,000	10,000,000,00	
IBL60 On 17/02/2024 Spot Bond			8.47000	106.92961	8.47000	106.90511			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.84000	102.57624	6.84000	102.55747			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16026			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.37000	99.81179	10.37000	99.78438				0.00	0	200,000,00
Total IDCG06 SPOT										0.00	0	200,000,00
Total For IDCG06										0.00	0	200,000,00
IDCG08 On 13/05/2030 Spot Bond			11.80500	99.41917	11.80500	99.28609				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.95000	100.81987	10.95000	100.79050				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.50907				0.00	0	240,000,00
Total IDCG13 SPOT										0.00	0	240,000,00
Total For IDCG13										0.00	0	240,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.48273				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.08352				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.19058				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.33105				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.59216				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.98950				0.00	0	150,000,00
Total IDCG22 SPOT										0.00	0	150,000,00
Total For IDCG22										0.00	0	150,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.28284				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.61614				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.68000	98.95498	9.68000	98.92943				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.07491				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.64201				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.12986				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.79530				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.03136				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.95113				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.05916				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.52477				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.44288				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.50214				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.25667				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.02275				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18688				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.20623				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.74855				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.19670				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.35520				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.66051				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.96288				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.26941				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.97000	200.26977	4.97000	200.20498				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.87860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.87000	201.29950	4.87000	201.23489				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.27539				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	100.35671				0.00	320,000,000	160,000,00
Total IVC140 SPOT										0.00	320,000,000	160,000,00
Total For IVC140										0.00	320,000,000	160,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	101.05802				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.16225				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.77775				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.96005				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	7,260,000,00
Total IVC153 SPOT										0.00	0	7,260,000,00
Total For IVC153										0.00	0	7,260,000,00
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total IVC155 SPOT										0.00	0	200,000,00
Total For IVC155										0.00	0	200,000,00
IVC159 On 06/06/2023 Spot Bond					0.00000	101.01075				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.79783				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.18337				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.08367				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.58009	7.40000	100.56032				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.20391				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.25873				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.41017	7.23000	103.38973				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.36379				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.86418	7.45000	102.84337				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.85152				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.84130	7.39000	102.82065				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.10997				0.00	1,060,000,000	530,000,000
Total IVC203 SPOT										0.00	1,060,000,000	530,000,000

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 IVC203										0.00	1,060,000,000	530,000,000
IVC204 On 18/11/2022 Spot Bond					0.00000	100.97888				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.84654				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	100.82576				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.76056				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.50162				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.86158				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.70000	7.70000	7.70000	102.28127				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.40000	8.40000	8.40000	101.06958				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.89753				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.86017				0.00	0	
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	101.94533				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.05602	8.45000	102.03295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.77025	7.20000	100.77489				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.22161				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.91049				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.70226				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.27543				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.65000	5.65000	5.65000	98.76169				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.83602				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.80627				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.65600				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.23659				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01680				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.05357				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.01815				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.27703				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.85730				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.63640				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.63828				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.17124				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.77996				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.14584				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.15093				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.18640				0.00	0	
Total KAP11 SPOT										0.00	0	

Contract 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 KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.43000	115.18784	10.43000	115.15602				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.26000	103.34595	8.26000	103.32296				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.61283				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.52467				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.39427				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.30785				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.87746				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			030,000,000,000,000.00	40,300,000,000	40,300,000,00	
Total LHC01 SPOT									30,000,000,000,000.00	40,300,000,000	40,300,000,00	
Total For LHC01									30,000,000,000,000.00	40,300,000,000	40,300,000,00	
LHC02 On 19/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	33,000,000,000	33,000,000,00	
Total LHC02 SPOT									30,000,000,000,000.00	33,000,000,000	33,000,000,00	
Total For LHC02									30,000,000,000,000.00	33,000,000,000	33,000,000,00	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.94934			0.00	0	0	
Total LRFA3 SPOT									0.00	0	0	
Total For LRFA3									0.00	0	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.08258			0.00	0	0	
Total LRFB3 SPOT									0.00	0	0	
Total For LRFB3									0.00	0	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.10749			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.41474				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	101.04585				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.09413				0.00	360,000,000	180,000,000
Total MBF070 SPOT										0.00	360,000,000	180,000,000
Total For MBF070										0.00	360,000,000	180,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	100.61988				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.78226				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.41483				0.00	0	200,000,000
Total MBP038 SPOT										0.00	0	200,000,000
Total For MBP038										0.00	0	200,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	100.97326				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.88817				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.80678				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.33587				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.83239				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.99450			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.87649			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.36692			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.68000	9.68000	9.68000	109.12505			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.77900	104.93797	7.77900	104.91572			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	101.40290			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.49801			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.67619			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.33000	97.42398	10.33000	97.39718		8,264,000,000.00	800,000	8,400,00	
Total MML02 SPOT								8,264,000,000.00	800,000	8,400,00	
Total For MML02								8,264,000,000.00	800,000	8,400,00	
MML03 On 15/03/2028 Spot Bond					0.00000	102.11096			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.58000	89.26206	10.58000	91.44614			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.98428			0.00	0	
Total MML05 SPOT									0.00	0	

Contract 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 MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.16500	96.09417	11.16500	96.06580				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.40874				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.11765				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.50261				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.25318				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.02311				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.83174				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.94133				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.39006				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.80856				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.80088				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.92233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.27500	94.01954	10.27500	93.99351				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.81251				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.23245				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.83673				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.14348				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.04809				0.00	1,000,000,000	1,000,000,000
Total MTN28 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MTN28										0.00	1,000,000,000	1,000,000,000
MTN29 On 15/03/2027 Spot Bond					0.00000	101.15477				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.52825				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.06861				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.13177				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.13168				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2024 Spot Bond					0.00000	101.11588				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.02733				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.49996				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.61933				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.72061				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.81359				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.99000	101.44304	7.99000	101.42141				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.35000	106.37383	8.35000	106.34979				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.21000	102.70622	11.21000	102.67527				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.63395				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.29625				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	99.98688				0.00	0	
Total NBG04G SPOT										0.00	0	

Contract 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 NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.98113				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.28271				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.59557				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.91500	106.03491	7.91500	106.01255				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.13000	104.82890	9.13000	104.80305				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.86500	102.67818	9.86500	102.65117				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.86500	102.94945	9.86500	102.92236			3,946,000,000.00		400,000	6,500,00
Total NBK20A SPOT									3,946,000,000.00		400,000	6,500,00
Total For NBK20A									3,946,000,000.00		400,000	6,500,00
NBK21 On 21/07/2027 Spot Bond			10.12000	101.96332	10.12000	101.93552				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.25000	102.56981	7.25000	102.54992				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.80800	107.11885	8.80800	107.09377			3,523,200,000.00		400,000	200,00
Total NBK23A SPOT									3,523,200,000.00		400,000	200,00
Total For NBK23A									3,523,200,000.00		400,000	200,00
NBK24 On 19/11/2027 Spot Bond			9.85000	106.25881	9.85000	106.23104				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			7.67000	7.67000	7.67000	106.15001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.20988				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	59.03972	100.00000	58.90976				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.09340				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			9.74500	106.52873	9.74500	106.50119				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			7.30300	107.31517	7.30300	107.29390				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			9.25000	109.07865	9.25000	109.05140				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			7.94000	106.41574	7.94000	106.39285			6,352,000,000.00		800,000	200,00
Total NBK30A SPOT									6,352,000,000.00		800,000	200,00
Total For NBK30A									6,352,000,000.00		800,000	200,00
NBK31J On 09/11/2023 Spot Bond			7.75000	103.86365	7.75000	103.84219			0.00		0	
Total NBK31A SPOT									0.00		0	
Total For NBK31A									0.00		0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.67556			0.00		0	
Total NBK31B SPOT									0.00		0	
Total For NBK31B									0.00		0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.02362			0.00		0	
Total NBK35B SPOT									0.00		0	
Total For NBK35B									0.00		0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.54620			0.00		0	
Total NBK36B SPOT									0.00		0	
Total For NBK36B									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			12.00500	12.00500	12.00500	77.27437				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.97877				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.23482				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.39331				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.89167				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.13765				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.38958				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.88818				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.50189				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.63612				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.51377				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.19368				0.00	0	
Total NBKB55 SPOT										0.00	0	

Contract 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 NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.47565			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.32890			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.65222			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.08063			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.00507			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.33251			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.04726			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.50361			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55449			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.17500	102.76726	11.17500	102.73690			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55043				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.83000	102.96961	10.83000	102.94010				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55449				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56082				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56894				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.67922				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.67922				0.00	100,000,000	50,000,000
Total NDAL03 SPOT										0.00	100,000,000	50,000,000
Total For NDAL03										0.00	100,000,000	50,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.14786				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.73078				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.34147				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.97196				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.21516				0.00	0	
Total NGL07 SPOT										0.00	0	

Contract 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.50662				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.55148				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.42950				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.51047				0.00	81,200,000	41,700,00
Total NGLT1B SPOT										0.00	81,200,000	41,700,00
Total For NGLT1B										0.00	81,200,000	41,700,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.58954				0.00	260,000,000	130,000,00
Total NGT103 SPOT										0.00	260,000,000	130,000,00
Total For NGT103										0.00	260,000,000	130,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.66895				0.00	1,200,000	3,002,200,00
Total NGT104 SPOT										0.00	1,200,000	3,002,200,00
Total For NGT104										0.00	1,200,000	3,002,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.26121				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.12042				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.62684				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.91256				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.73546				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.54784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT111 On 23/04/2027 Spot Bond					0.00000	99.84935				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.19131				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.81508				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.42728				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
NHM01 On 25/05/2023 Spot Bond					0.00000	103.31082				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.31296				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.12953				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.13919				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	223.75805				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	213.97037				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	160.14873				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI29	On	31/03/2029	Spot Bond			4.44000	4.44000	4.44000	112.22866			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			4.98000	4.98000	4.98000	117.32130			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.33500	3.33500	3.33500	159.74302			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	262.09438	3.45000	262.02026			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.13500	3.13500	3.13500	160.51690			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.32500	3.32500	3.32500	217.94707			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.47000	216.37397	3.47000	216.31261			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.00000	91.39604	5.00000	117.03676			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	99.97378			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.54893			0.00	0	
Total NN016 SPOT												0.00	0	
Total For NN016												0.00	0	
NN019	On	11/10/2022	Spot Bond					0.00000	100.18978			0.00	0	
Total NN019 SPOT												0.00	0	

Contract 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 NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.55560				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.64278				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.07248				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.99612				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.06964				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.57264				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.02199				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.11453				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.44974				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.08432				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.25736				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	147.63040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.34995				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.42350				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.06544				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.67268				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.23082				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.01953				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.44446				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.81466				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.70279				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.37194				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.72856				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	100.25889				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.12609				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.98184				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.56993				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.65568				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.56993				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.13056				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.16385				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.97593				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.28901				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.56970				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	89.79224				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.18000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.24000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	120.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	118.59000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	116.40036				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	110.88309				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	87.76694				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	110.88309				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	87.77195				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	85.91336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.55645				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.04318				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.79057				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	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.64922				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.50835				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	127.04954				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.61272				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.04374				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.06087				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.99036				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.84101				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.21002				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.12406				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	101.06886				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.91179				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	112.09620				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.93537				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			8.35000	103.70511	8.35000	103.68194				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.55000	206.32601	2.55000	206.27264				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.94000	103.02609	11.94000	102.99345			52,901,364,000.00	4,430,600	422,215,300	
Total NRA028 SPOT									52,901,364,000.00	4,430,600	422,215,300	

Contract 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 NRA028										52,901,364,000.00	4,430,600	422,215,30
NRA02 On 30/11/2028 Spot Bond			100.00000	14.22029	100.00000	14.18881				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.63736				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.52550				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.62146				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.62839				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.49929				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	99.86215				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.93525				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.61873				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.46569				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.13000	107.89411	9.13000	107.86793				0.00	0	1,530,000,00

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 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			7.93500	104.20405	7.93500	104.18167				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.50500	108.87308	9.50500	108.84560				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.28541				0.00	0	180,000,00
Total OML11 SPOT										0.00	0	180,000,00
Total For OML11										0.00	0	180,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.19377				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.81419				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.46276				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.07820				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.62243				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.88360				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.89206				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.97405				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	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
PMM57 On 08/10/2023 Spot Bond					0.00000	100.23219			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.95184			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			9.52000	104.31253	9.43000	104.61242		267,334,688,912,000.00	1,813,795,660,600	1,103,473,970,600	
Total R186 SPOT								267,334,688,912,000.00	1,813,795,660,600	1,103,473,970,600	
Total For R186								267,334,688,912,000.00	1,813,795,660,600	1,103,473,970,600	
R197 On 07/12/2023 Spot Bond			1.03000	329.11911	1.05000	328.95957		115,394,057,156,000.00	112,033,065,200	186,213,300,000	
Total R197 SPOT								115,394,057,156,000.00	112,033,065,200	186,213,300,000	
Total For R197								115,394,057,156,000.00	112,033,065,200	186,213,300,000	
R202 On 07/12/2033 Spot Bond			4.31000	242.06886	4.17000	245.12810		47,032,721,564,000.00	10,912,464,400	179,684,200,000	
Total R202 SPOT								47,032,721,564,000.00	10,912,464,400	179,684,200,000	
Total For R202								47,032,721,564,000.00	10,912,464,400	179,684,200,000	
R2023 On 28/02/2023 Spot Bond			6.78000	103.57184	6.75000	103.57098		923,040,646,208,000.00	283,634,313,600	272,771,397,900	
Total R2023 SPOT								923,040,646,208,000.00	283,634,313,600	272,771,397,900	
Total For R2023								923,040,646,208,000.00	283,634,313,600	272,771,397,900	
R2030 On 31/01/2030 Spot Bond			11.06000	84.42165	10.98500	88.72267		819,637,399,512,000.00	3,781,160,705,200	2,607,631,088,700	
Total R2030 SPOT								819,637,399,512,000.00	3,781,160,705,200	2,607,631,088,700	
Total For R2030								819,637,399,512,000.00	3,781,160,705,200	2,607,631,088,700	
R2032 On 31/03/2032 Spot Bond			11.50000	83.79585	11.43000	84.12178		914,940,573,550,000.00	1,470,864,397,700	1,596,544,958,700	
Total R2032 SPOT								914,940,573,550,000.00	1,470,864,397,700	1,596,544,958,700	
Total For R2032								914,940,573,550,000.00	1,470,864,397,700	1,596,544,958,700	
R2035 On 28/02/2035 Spot Bond			11.77000	84.64422	11.71000	84.95413		436,243,548,581,000.00	1,481,414,065,300	842,870,303,900	
Total R2035 SPOT								436,243,548,581,000.00	1,481,414,065,300	842,870,303,900	
Total For R2035								436,243,548,581,000.00	1,481,414,065,300	842,870,303,900	
R2037 On 31/01/2037 Spot Bond			11.90000	76.52950	11.86000	80.96523		748,084,704,500,000.00	651,099,555,000	1,377,022,577,500	
Total R2037 SPOT								748,084,704,500,000.00	651,099,555,000	1,377,022,577,500	
Total For R2037								748,084,704,500,000.00	651,099,555,000	1,377,022,577,500	
R2040 On 31/01/2040 Spot Bond			11.93500	78.39103	11.89500	83.09166		563,542,118,738,000.00	1,471,599,674,800	1,675,521,262,800	
Total R2040 SPOT								563,542,118,738,000.00	1,471,599,674,800	1,675,521,262,800	
Total For R2040								563,542,118,738,000.00	1,471,599,674,800	1,675,521,262,800	
R2044 On 31/01/2044 Spot Bond			11.92000	75.37096	11.90500	79.79803		330,906,287,048,000.00	279,438,446,900	1,359,503,855,100	
Total R2044 SPOT								330,906,287,048,000.00	279,438,446,900	1,359,503,855,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2044									10,906,287,048,000.00	279,438,446,900	359,503,855,10
R2048 On 28/02/2048 Spot Bond			11.88000	78.40251	11.86500	78.47119			465,759,620,936,000.00	2,396,107,712,200	1,272,794,025,30
Total R2048 SPOT									15,759,620,936,000.00	396,107,712,200	272,794,025,30
Total For R2048									15,759,620,936,000.00	396,107,712,200	272,794,025,30
R209 On 31/03/2036 Spot Bond			11.74000	64.93263	11.70000	65.10698			902,873,981,712,000.00	502,800,168,800	831,747,501,80
Total R209 SPOT									12,873,981,712,000.00	502,800,168,800	331,747,501,80
Total For R209									12,873,981,712,000.00	502,800,168,800	331,747,501,80
R210 On 31/03/2028 Spot Bond			2.93000	222.53167	2.97000	222.00875			26,843,173,318,000.00	9,161,492,600	330,844,300,00
Total R210 SPOT									16,843,173,318,000.00	9,161,492,600	330,844,300,00
Total For R210									16,843,173,318,000.00	9,161,492,600	330,844,300,00
R213 On 28/02/2031 Spot Bond			11.38500	79.03087	11.30500	79.37067			025,832,411,832,000.00	1,319,792,043,200	1,306,473,122,60
Total R213 SPOT									15,832,411,832,000.00	319,792,043,200	306,473,122,60
Total For R213									15,832,411,832,000.00	319,792,043,200	306,473,122,60
R214 On 28/02/2041 Spot Bond			11.84500	62.68507	11.82000	62.79121			350,886,249,701,000.00	620,589,805,800	996,644,849,10
Total R214 SPOT									10,886,249,701,000.00	620,589,805,800	396,644,849,10
Total For R214									10,886,249,701,000.00	620,589,805,800	396,644,849,10
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.13609			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.89038			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.96202			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.85019			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.20863			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.56070			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.50204			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.37571				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.99527				0.00	0	1,000,000,00
Total RDFB23 SPOT										0.00	0	1,000,000,00
Total For RDFB23										0.00	0	1,000,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.31411				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.11434				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.86578				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.75538				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.61160				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.10875				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.20321				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.84994				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.21314				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.17362				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.98001				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06026				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.31125				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.14054				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.91292				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.76135				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.55735				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.24348				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.54764				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.51528				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.54612				0.00	0	
Total RFCB1 SPOT										0.00	0	

Contract 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 RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.58262				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.67172				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	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.91484				0.00	0	30,000,000,00
Total RN2027 SPOT										0.00	0	30,000,000,00
Total For RN2027										0.00	0	30,000,000,00
RW23 On 10/12/2023 Spot Bond			8.53000	102.30583	8.53000	102.28248				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.12000	92.94677	12.12000	92.91689				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.60500	90.46987	12.60500	90.43966				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.87466				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.66500	92.30637	11.66500	92.27778				0.00	0	1,800,000,00
Total RWL28 SPOT										0.00	0	1,800,000,00
Total For RWL28										0.00	0	1,800,000,00
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	101.41121				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.50134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.82000	102.51981	9.82000	102.49311				7,856,000,000.00	800,000	6,600,000
Total SBS20 SPOT										7,856,000,000.00	800,000	6,600,000
Total For SBS20										7,856,000,000.00	800,000	6,600,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.98274				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.54000	106.51916	8.54000	106.49455				2,732,800,000,000.00	320,000,000	160,000,000
Total SBS27 SPOT										2,732,800,000,000.00	320,000,000	160,000,000
Total For SBS27										2,732,800,000,000.00	320,000,000	160,000,000
SBS3 On 25/05/2026 Spot Bond			9.85000	96.07184	9.85000	96.04674				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.04500	100.03657	10.04500	100.00979				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.16500	105.17596	9.16500	105.15035				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.31500	99.30827	9.31500	99.28330				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.01000	93.25660	11.01000	93.22899				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.18500	103.00029	6.18500	102.98317				5,566,500,000,000.00	900,000,000	450,000,000
Total SBS41 SPOT										5,566,500,000,000.00	900,000,000	450,000,000
Total For SBS41										5,566,500,000,000.00	900,000,000	450,000,000
SBS42 On 12/11/2025 Spot Bond			9.59000	104.91334	9.59000	104.88664				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.28000	104.19433	10.28000	104.16594				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			6.97500	106.59466	6.97500	106.57448				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.69255				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.73500	8.73500	8.73500	106.04468				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.11600				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.43248				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.60871				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.62927				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.39883				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.47387				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.93054				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.91069				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.43144				0.00	0	
Total SBS65 SPOT										0.00	0	

Contract 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 SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.45458				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.04872				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.85977				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.10333				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.97523				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.60825				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.90376				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.89987				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.89503				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17000	324.16461	2.17000	324.08414				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	225.38376				0.00	0	350,000,00
Total SBSI14 SPOT										0.00	0	350,000,00
Total For SBSI14										0.00	0	350,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.73281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.44112				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.37100				0.00	0	240,000,00
Total SBT102 SPOT										0.00	0	240,000,00
Total For SBT102										0.00	0	240,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.02349				0.00	1,200,000	9,600,00
Total SBT103 SPOT										0.00	1,200,000	9,600,00
Total For SBT103										0.00	1,200,000	9,600,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.15261				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	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.02848				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.39627				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.18845				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.47948				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.08523				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.12000	104.23549	8.12000	104.21283				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	99.64049				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.64737				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.32336				0.00	0	200,000,00
Total SBT207 SPOT										0.00	0	200,000,00
Total For SBT207										0.00	0	200,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.03203				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.56221				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.24701				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.44174				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.38000	94.92391	10.38000	94.89737				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08187				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.04822				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.11733				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.10844				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17936				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.09079				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.17936				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.16162				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.28566				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.12625				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.21480				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.20592				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.44500	105.48283	8.44500	105.45899				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.94773				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.19538				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.07765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.03234				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.24168				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.95650				0.00	80,000,000	40,000,00
Total SPDA14 SPOT										0.00	80,000,000	40,000,00
Total For SPDA14										0.00	80,000,000	40,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.97545				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.45213				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.39281				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.05354				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.17270				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.64925				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.85045				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.13824				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.13347				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.16212				0.00	7,500,000,000	2,000,000,000
Total SSA07 SPOT										0.00	7,500,000,000	2,000,000,000
Total For SSA07										0.00	7,500,000,000	2,000,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.36409				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	159.49250				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.40500	104.72960	9.40500	104.70331				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.79500	81.76524	10.79500	81.74188				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.15254				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.13326				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.15000	104.51335	8.15000	104.49053				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.13000	113.40863	5.13000	115.20739				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.16034				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.75326				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.64826				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.08000	2.08000	2.08000	324.47219				0.00	0	288,600,00
Total SSN050 SPOT										0.00	0	288,600,00
Total For SSN050										0.00	0	288,600,00
SSN05: On 26/10/2022 Spot Bond					0.00000	99.89424				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.29793				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	100.24626				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	159.97470				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	115.20739				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	112.43455				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.15000	4.15000	4.15000	208.83283				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.94179				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.92653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64229				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62900				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.44789				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.31026				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.54877				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.13579				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.01804				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.71767				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.29823				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	226.30443				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.58978				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	99.69607				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.79849				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.00327				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.80144				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.65000	85.80190	11.65000	85.77506				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.62256				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.30000	207.28648	4.30000	207.22312				0.00	0	18,000,00
Total SSN104 SPOT										0.00	0	18,000,00
Total For SSN104										0.00	0	18,000,00
SSN10: On 07/12/2033 Spot Bond			5.22500	222.72207	5.22500	222.64851				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.11384				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.45027				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.59497				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.76128				0.00	0	
Total SSN121 SPOT										0.00	0	

Contract 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 SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.14618				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.89011				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.73936				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.34208				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.73323				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.77691				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.90273				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.66204				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	100.63175				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.64658				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.62795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.60487				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.59808				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.60487				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.59981				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	100.57295				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	100.50835				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	100.44342				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.33055				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.12123				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.23445				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.92000	100.26132	9.92000	100.23481				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2022 Spot Bond					0.00000	100.88694				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.91672				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.95805				0.00	60,000,000	30,000,00
Total T17A12 SPOT										0.00	60,000,000	30,000,00
Total For T17A12										0.00	60,000,000	30,000,00
T17A13 On 21/02/2024 Spot Bond					0.00000	100.97069				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.99735				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.98156				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.99735				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.97847	7.21000	102.95833				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.18847	7.72000	103.16689				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.21587				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.37209				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.30574				0.00	0	
Total TFS148 SPOT										0.00	0	

Contract 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 TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.49488				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.06654				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.18699				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.91277				0.00	2,580,000,000	2,580,000,000
Total TFS159 SPOT										0.00	2,580,000,000	2,580,000,000
Total For TFS159										0.00	2,580,000,000	2,580,000,000
TFS16z On 27/05/2024 Spot Bond					0.00000	101.32838				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.06785				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.46029				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.94013				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.05629				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.23845				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.37357				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.66964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.82861				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.99279				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.06984				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.02686				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.52308				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.99738				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.99128				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.06395				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.11802				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.12050				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C On 21/11/2022 Spot Bond					0.00000	101.13818				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.21604				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.10028				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.84530				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.60105				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.43637				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.99094				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.99759				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.50537	8.49000	103.48160				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.04798				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.00549				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.98846				0.00	0	
Total TH16A7 SPOT										0.00	0	

Contract 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 TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.00075				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.38092	5.76000	102.36486				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.03551				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.28120				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.09554				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.08448				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.16028				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.13975				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42373				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.55768				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.47890				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.06836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.04469				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.03680				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12515				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08887				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08414				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41513				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.35686				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.32063				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.88695				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.91069				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.75822				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			7.55000	103.53486	7.55000	103.51365				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.47000	105.69283	8.47000	105.66901				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.74168				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.32041				0.00	0	200,000,00
Total TL27 SPOT										0.00	0	200,000,00
Total For TL27										0.00	0	200,000,00
TL28 On 24/04/2025 Spot Bond			9.90000	100.73746	9.90000	100.71087				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.25190				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.32376				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.41622				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.43409				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.65000	104.78147	8.65000	104.75736		58,230,070,000.00		6,731,800	2,360,603,90	
Total TN23 SPOT								58,230,070,000.00		6,731,800	2,360,603,90	
Total For TN23								58,230,070,000.00		6,731,800	2,360,603,90	
TN23/R On 06/11/2023 Spot Bond			100.00000	44.01717	100.00000	43.92028				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.28000	101.95722	10.28000	101.92900		98,862,760,000.00		9,617,000	1,634,808,50	
Total TN25 SPOT								98,862,760,000.00		9,617,000	1,634,808,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN25										98,862,760,000.00	9,617,000	1,634,808,50
TN25/R On 19/08/2025 Spot Bond			100.00000	20.79908	100.00000	20.75255				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.53000	91.37625	11.53000	91.34843				27,766,972,610,000.00	2,408,237,000	19,754,118,50
Total TN27 SPOT										27,766,972,610,000.00	2,408,237,000	19,754,118,50
Total For TN27										27,766,972,610,000.00	2,408,237,000	19,754,118,50
TN27/R On 14/11/2027 Spot Bond			100.00000	11.56219	100.00000	11.53675				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.91500	97.25321	11.91500	97.22506				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.58500	92.42421	12.58500	92.39340				26,931,900,000,000.00	2,140,000,000	1,970,000,00
Total TN30 SPOT										26,931,900,000,000.00	2,140,000,000	1,970,000,00
Total For TN30										26,931,900,000,000.00	2,140,000,000	1,970,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.77856	8.00000	117.75333				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.91700	95.85127	12.91700	95.82126				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.18000	86.34810	13.18000	86.31800				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.99062	10.75000	102.96116				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.31872				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.41642				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.54000	101.11948	5.54000	102.69343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.51215				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.50809				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.51687				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.52904				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.69100	7.61000	100.61407				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.45687				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.84509				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond			7.86000	101.96787	7.86000	101.94645				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.06733				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.33895				0.00	0	290,000,00
Total TRA3B1 SPOT										0.00	0	290,000,00
Total For TRA3B1										0.00	0	290,000,00
TRA3B2 On 14/11/2022 Spot Bond					0.00000	101.08887				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.13244				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.15000	104.17445	8.15000	104.15172				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.13244				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.30905	8.62000	102.28546				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.42576				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.66101				0.00	0	300,000,00
Total TRA4B2 SPOT										0.00	0	300,000,00
Total For TRA4B2										0.00	0	300,000,00
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.57446				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.55013				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.70803				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.70803				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.18934				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	96.71463				0.00	0	
Total TSP261 SPOT										0.00	0	

Contract 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 TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	96.54149				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	95.95725				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.89399				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.78056				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.48241				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.19309				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.85538				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.82588				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.79772				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.69689				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.62160				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.19261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.13727				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.75000	102.81398	11.75000	102.78209				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.04646				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.16165				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.07306				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.18823				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.21481				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.25733				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.44504				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48044				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.37348				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	101.49415			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.03274			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.07980			0.00	0	600,000,00
Total VKE16 SPOT									0.00	0	600,000,00
Total For VKE16									0.00	0	600,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.95032			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.22403			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.64076			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.93e+017	183,357,571,500	048,188,579,70
Total for SPOT :									1.93e+017	183,357,571,500	048,188,579,70
Total Futures									1.93e+017	183,358,304,092	048,190,279,81
Total Options									0.00	0	152,25
Grand Total:									1.93e+017	183,358,304,092	048,190,432,10