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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2022

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			12.76552	72.19662	12.74849	72.27379			0.00	0	
ES33	On	03/11/2022	Bond Future			13.01153	69.52237	12.99346	69.60199			0.00	0	
ES33	On	02/02/2023	Bond Future			13.23667	70.78541	13.23138	70.80810			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.45279	68.34472	13.45378	68.34058			0.00	0	
ES33	On	03/08/2023	Bond Future			13.66539	69.70489	13.65926	69.72993			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			13.07056	70.36801	13.04819	70.48228			0.00	0	
ES42	On	03/11/2022	Bond Future			13.29643	67.18963	13.27279	67.30690			0.00	0	
ES42	On	02/02/2023	Bond Future			13.49558	68.41292	13.48273	68.47506			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.69547	65.45688	13.68776	65.49322			0.00	0	
ES42	On	03/08/2023	Bond Future			13.88583	66.76215	13.87147	66.82831			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.11787	162.11787	161.97934	161.97934			3,080,239.53	19	9,76

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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	Open Interest
I2025	On	03/11/2022	Bond Future		164.60975	164.60975	164.47195	164.47195			0.00	0	1,11
I2025	On	02/02/2023	Bond Future		165.90646	165.90646	165.63035	165.63035			0.00	0	1,71
I2025	On	04/05/2023	Bond Future		169.06796	169.06796	168.72066	168.72066			0.00	0	
I2025	On	03/08/2023	Bond Future		170.67425	170.67425	170.38777	170.38777			0.00	0	
Total I2025 Future											3,080,239.53	19	12,71
Total For I2025											3,080,239.53	19	12,71
I2029	On	04/08/2022	Bond Future		119.07749	119.07749	119.42644	119.42644			0.00	0	1,81
I2029	On	03/11/2022	Bond Future		119.65907	119.65907	120.01561	120.01561			0.00	0	38
I2029	On	02/02/2023	Bond Future		121.82954	121.82954	122.09288	122.09288			0.00	0	71
I2029	On	04/05/2023	Bond Future		122.86215	122.86215	123.08244	123.08244			0.00	0	
I2029	On	03/08/2023	Bond Future		125.29999	125.29999	125.57389	125.57389			0.00	0	
Total I2029 Future											0.00	0	2,95
Total For I2029											0.00	0	2,95
I2033	On	04/08/2022	Bond Future		112.76212	112.76212	112.89973	112.89973			0.00	0	5,71
I2033	On	03/11/2022	Bond Future		113.16206	113.16206	113.30378	113.30378			0.00	0	
I2033	On	02/02/2023	Bond Future		115.21429	115.21429	115.26465	115.26465			0.00	0	5,71
I2033	On	04/05/2023	Bond Future		116.03548	116.03548	116.04157	116.04157			0.00	0	
I2033	On	03/08/2023	Bond Future		118.33772	118.33772	118.39032	118.39032			0.00	0	
Total I2033 Future											0.00	0	11,52
Total For I2033											0.00	0	11,52
I2038	On	04/08/2022	Bond Future		126.26798	126.26798	126.32560	126.32560			0.00	0	4,61
I2038	On	03/11/2022	Bond Future		128.20881	128.20881	128.26947	128.26947			0.00	0	71
I2038	On	02/02/2023	Bond Future		128.63469	128.63469	128.59063	128.59063			0.00	0	
I2038	On	04/05/2023	Bond Future		131.08668	131.08668	130.99060	130.99060			0.00	0	
I2038	On	03/08/2023	Bond Future		131.72186	131.72186	131.67690	131.67690			0.00	0	
Total I2038 Future											0.00	0	5,35
Total For I2038											0.00	0	5,35
I2046	On	04/08/2022	Bond Future		114.85567	114.85567	114.46113	114.46113			0.00	0	15,95
I2046	On	03/11/2022	Bond Future		114.65889	114.65889	114.26049	114.26049			0.00	0	4,01
I2046	On	02/02/2023	Bond Future		116.73924	116.73924	116.23865	116.23865			0.00	0	
I2046	On	04/05/2023	Bond Future		116.93963	116.93963	116.38382	116.38382			0.00	0	
I2046	On	03/08/2023	Bond Future		119.26116	119.26116	118.74159	118.74159			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		115.95369	115.95369	116.35985	116.35985			0.00	0	10,71
I2050	On	03/11/2022	Bond Future		117.73591	117.73591	118.15058	118.15058			0.00	0	2,61
I2050	On	02/02/2023	Bond Future		117.76259	117.76259	118.08763	118.08763			0.00	0	
I2050	On	04/05/2023	Bond Future		120.00749	120.00749	120.29153	120.29153			0.00	0	

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			120.20531	120.20531	120.54386	120.54386			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			9.55834	104.70683	9.58218	104.62164		5.38	27,852,016.78	266	87,96
R186	On	03/11/2022	Bond Future			9.80856	106.29061	9.83367	106.20599		5.49	17,644,241.26	166	30,56
R186	On	02/02/2023	Bond Future			10.01112	102.89649	10.06563	102.72356		5.47	0.00	0	
R186	On	04/05/2023	Bond Future			10.21251	104.83773	10.28543	104.62065		5.22	0.00	0	
R186	On	03/08/2023	Bond Future			10.41187	101.59651	10.47572	101.41868		5.22	0.00	0	
Total R186 Future												45,496,258.04	432	118,57
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			5,353.98000	5.35398	5,268,790	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			5,315.94000	5.31594	5,230,750	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	8.15	Put			5,277.91000	5.27791	5,192,720	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			9,921.99000	9.92199	9,836,800	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			6,003.23000	6.00323	5,918,040	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			967.87000	0.96787	1,014,580	6.08	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			264.36000	0.26436	225,880	6.08	0.00	0	3,54
R186	On	03/11/2022	Bond Future	8.23	Put			5,650.16000	5.65016	5,568,180	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			116.64000	0.11664	121,490	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			4,628.53000	4.62853	4,548,760	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			119.26000	0.11926	124,210	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			4,595.60000	4.59560	4,515,930	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			122.02000	0.12202	127,080	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			4,562.83000	4.56283	4,483,270	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			261.90000	0.26190	272,220	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			3,433.34000	3.43334	3,359,040	5.39	0.00	0	4,34
R186	On	03/11/2022	Bond Future	8.23	Call			64.95000	0.06495	67,590	5.63	0.00	0	4,34
R186	On	02/02/2023	Bond Future	8.33	Call			171.70000	0.17170	186,340	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,864.17000	5.86417	5,705,880	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			173.98000	0.17398	188,800	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			5,832.52000	5.83252	5,674,410	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			169.32000	0.16932	183,780	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			5,895.73000	5.89573	5,737,260	5.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,892.35000	4.89235	4,712,110	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			419.25000	0.41925	456,420	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	Put		4.86536000	4.86536	4,685,450	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		423.93000	0.42393	461,450	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		4,838.67000	4.83867	4,659,110	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		414.85000	0.41485	451,690	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		3,328.21000	3.32821	3,212,090	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		1,237.90000	1.23790	1,299,990	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		3,311.22000	3.31122	3,195,480	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		1,249.52000	1.24952	1,311,990	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		3,294.30000	3.29430	3,178,940	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		1,226.34000	1.22634	1,288,050	5.06	0.00	0	
Total R186 Option											0.00	0	19,24
Total For R186											45,496,258.04	432	137,82
R197	On	04/08/2022	Bond Future			330.29324	330.29324	330.11246	330.11246		0.00	0	80
R197	On	03/11/2022	Bond Future			335.37012	335.37012	335.19242	335.19242		0.00	0	80
R197	On	02/02/2023	Bond Future			332.69533	332.69533	332.24011	332.24011		0.00	0	80
R197	On	04/05/2023	Bond Future			339.03885	339.03885	338.44279	338.44279		0.00	0	80
R197	On	03/08/2023	Bond Future			336.70057	336.70057	336.23212	336.23212		0.00	0	80
Total R197 Future											0.00	0	80
Total For R197											0.00	0	80
R202	On	04/08/2022	Bond Future			243.51012	243.51012	242.79948	242.79948		0.00	0	6,90
R202	On	03/11/2022	Bond Future			247.25291	247.25291	246.53576	246.53576		0.00	0	6,90
R202	On	02/02/2023	Bond Future			247.08531	247.08531	246.15288	246.15288		0.00	0	26
R202	On	04/05/2023	Bond Future			251.79493	251.79493	250.74656	250.74656		0.00	0	26
R202	On	03/08/2023	Bond Future			251.97470	251.97470	251.00770	251.00770		0.00	0	26
Total R202 Future											0.00	0	7,20
Total For R202											0.00	0	7,20
R2023	On	04/08/2022	Bond Future			6.92041	103.87187	6.90765	103.87877	0.72	0.00	0	26,70
R2023	On	03/11/2022	Bond Future			7.54720	101.52386	7.51804	101.53274	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	
R2023	On	04/08/2022	Bond Future	6.03	Put			476.68000	0.47668	483,580	0.38	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			471.22000	0.47122	478,120	0.39	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.39	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			465.77000	0.46577	472,670	0.39	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.58000	0.00058	0,470	0.30	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			388.20000	0.38820	396,970	0.30	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.63000	0.00063	0,520	0.30	0	

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			385.19000	0.38519	393,960	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.66000	0.00066	0,540	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			382.15000	0.38215	390,910	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			11.14281	84.55025	11.11561	84.67184		8.67	107,040,616.50	1,266	71,38
R2030	On	03/11/2022	Bond Future			11.37105	85.82913	11.34216	85.95404		9.16	0.00	0	34,76
R2030	On	02/02/2023	Bond Future			11.57166	83.35950	11.55823	83.41566		9.22	8,669,388.00	104	5,20
R2030	On	04/05/2023	Bond Future			11.77250	84.93305	11.76657	84.95704		8.87	0.00	0	
R2030	On	03/08/2023	Bond Future			11.97642	82.59546	11.96116	82.65512		8.72	0.00	0	
Total R2030 Future												115,710,004.50	1,370	111,31
R2030	On	04/08/2022	Bond Future	10.95	Call			319.19000	0.31919	266,180	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,064.38000	1.06438	1,132,960	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			7,443.09000	7.44309	7,564,680	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			7,393.27000	7.39327	7,514,860	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			7,343.48000	7.34348	7,465,070	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			13,895.34000	13.89534	14,016,930	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			9,926.84000	9.92684	10,048,430	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			5,874.45000	5.87445	5,984,870	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			181.04000	0.18104	166,310	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,289.22000	2.28922	2,207,220	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			5,831.03000	5.83103	5,941,210	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			1,310.59000	1.31059	1,353,500	9.47	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			80.59000	0.08059	73,100	9.05	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			7,588.67000	7.58867	7,706,090	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			177.42000	0.17742	162,930	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			184.64000	0.18464	169,670	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			5,787.62000	5.78762	5,897,560	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			224.71000	0.22471	207,150	8.72	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			5,359.31000	5.35931	5,466,660	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			1,888.79000	1.88879	1,857,740	9.32	185,774.00	100	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			2,765.62000	2.76562	2,790,730	9.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			305.86000	0.30586	296,630	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			7,207.99000	7.20799	7,254,920	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			310.15000	0.31015	300,830	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			314.63000	0.31463	305,200	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			7,124.26000	7.12426	7,170,990	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			233.34000	0.23334	225,880	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			8,020.24000	8.02024	8,068,940	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			243.74000	0.24374	236,010	8.92	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			3,212.72000	3.21272	3,241,280	9.15	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			285.13000	0.28513	276,400	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			7,419.04000	7.41904	7,466,470	8.86	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			92.71000	0.09271	89,180	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			10,746.48000	10.74648	10,799,110	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			190.15000	0.19015	183,810	9.00	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			7,166.02000	7.16602	7,212,860	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			230.00000	0.23000	222,620	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			8,063.77000	8.06377	8,112,550	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			42.97000	0.04297	41,100	9.20	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			12,621.29000	12.62129	12,675,580	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			68.25000	0.06825	65,510	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			7,890.21000	7.89021	7,938,640	8.92	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			3,314.32000	3.31432	3,343,620	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			1,525.53000	1.52553	1,497,930	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			11,505.65000	11.50565	11,559,070	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			73.77000	0.07377	70,840	9.20	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			11,314.49000	11.31449	11,367,720	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			8,636.01000	8.63601	8,685,830	9.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			2,319.62000	2.31962	2,285,120	9.51	228,512.00	100	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			2,354.05000	2.35405	2,375,710	9.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,455.26000	1.45526	1,428,400	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			2,290.89000	2.29089	2,296,240	9.35	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			4,586.67000	4.58667	4,565,960	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,685.61000	1.68561	1,688,890	9.80	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			790.47000	0.79047	781,830	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			5,947.70000	5.94770	5,963,050	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			902.74000	0.90274	893,350	8.38	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			5,581.17000	5.58117	5,595,770	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			1,883.68000	1.88368	1,869,370	8.74	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			3,632.69000	3.63269	3,642,370	8.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			690.78000	0.69078	682,880	8.34	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			6,374.12000	6.37412	6,390,210	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			771.30000	0.77130	762,800	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	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		6,015.94000	6.01594	6,031,430	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		780.95000	0.78095	772,390	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		5,981.87000	5.98187	5,997,300	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		290.96000	0.29096	286,680	8.55	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put		9,353.85000	9.35385	9,373,560	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		332.89000	0.33289	328,170	8.52	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.78	Put		8,890.08000	8.89008	8,909,350	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		432.05000	0.43205	426,340	8.46	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put		7,988.28000	7.98828	8,006,560	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		117.11000	0.11711	114,980	8.60	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put		12,192.99000	12.19299	12,214,850	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		260.29000	0.26029	256,360	8.58	0.00	0	1;
R2030	On	04/05/2023	Bond Future	12.57	Call		4,779.02000	4.77902	4,758,050	9.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,607.90000	1.60790	1,610,920	9.87	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call		2,431.48000	2.43148	2,415,290	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		3,027.22000	3.02722	3,035,020	8.97	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call		3,387.87000	3.38787	3,369,230	9.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		9,739.56000	9.73956	9,759,620	8.58	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,841.46000	1.84146	1,814,930	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		4,235.88000	4.23588	4,269,010	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		727.42000	0.72742	713,230	8.17	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.40	Put		7,130.59000	7.13059	7,176,060	8.17	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		926.63000	0.92663	909,700	8.14	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put		6,263.28000	6.26328	6,306,010	8.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		4,284.29000	4.28429	4,317,700	8.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		1,824.89000	1.82489	1,798,490	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		4,259.88000	4.25988	4,293,140	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		4,495.32000	4.49532	4,453,370	9.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		2,081.57000	2.08157	2,099,280	9.47	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	12.89	Call		5,283.62000	5.28362	5,238,850	9.75	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,749.99000	1.74999	1,764,880	9.75	0.00	0	3;
R2030	On	03/08/2023	Bond Future	11.34	Call		1,808.71000	1.80871	1,782,460	8.42	0.00	0	
Total R2030 Option											414,286.00	200	23,8;
Total For R2030											116,124,290.50	1,570	135,17
R2032	On	04/08/2022	Bond Future			11.57051	83.95833	11.55323	84.04418	9.93	198,393,533.79	2,363	88,2;
R2032	On	03/11/2022	Bond Future			11.78986	81.07670	11.77149	81.16533	11.03	6,323,982.60	78	86,3;
R2032	On	02/02/2023	Bond Future			11.98047	82.53087	11.97580	82.55279	10.78	1,485,555.66	18	.
R2032	On	04/05/2023	Bond Future			12.16639	79.92889	12.16853	79.91911	10.94	0.00	0	
R2032	On	03/08/2023	Bond Future			12.34678	81.50229	12.34132	81.52660	10.29	4,238,119.08	52	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												210,441,191.13	2,511	177,28	
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			26.80000	0.02680	19,750	8.77		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.00000	0.00000	0,000	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			9,845.90000	9.84590	9,931,750	9.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			1,862.95000	1.86295	1,777,800	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			211.61000	0.21161	212,310	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			0.67000	0.00067	0,380	8.00		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			4,396.37000	4.39637	4,481,930	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			2,841.34000	2.84134	2,920,140	8.77		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			855.30000	0.85530	786,670	10.15		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			623.21000	0.62321	640,430	10.15		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.00000	0.00000	0,000	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			7,064.87000	7.06487	7,150,720	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			7,120.49000	7.12049	7,206,340	8.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			7,009.30000	7.00930	7,095,150	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.02000	0.00002	0,010	7.49		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			5,472.00000	5.47200	5,557,840	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			9,384.00000	9.38400	9,469,850	9.02		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			14,331.35000	14.33135	14,417,200	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			11,724.97000	11.72497	11,810,820	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			7,679.27000	7.67927	7,765,120	8.36		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	8.14		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,869.85000	5.86985	5,944,170	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			260.31000	0.26031	245,740	10.16		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			5,823.47000	5.82347	5,897,530	10.16		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			70.18000	0.07018	65,020	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			8,118.62000	8.11862	8,201,490	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			162.21000	0.16221	152,050	10.02		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			6,682.86000	6.68286	6,761,330	10.02		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			8.41000	0.00841	7,580	10.18		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			6,342.34000	6.34234	6,419,220	10.07		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			253.87000	0.25387	239,560	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			9,683.45000	9.68345	9,769,140	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			61.27000	0.06127	56,660	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			8,650.26000	8.65026	8,734,280	10.08	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			4.91000	0.00491	4,390	10.18	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.16	Put			8,383.33000	8.38333	8,466,800	10.07	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			80.19000	0.08019	74,430	10.07	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.56	Call			195.72000	0.19572	183,970	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			13,165.58000	13.16558	13,253,690	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			5.89000	0.00589	5,280	10.18	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			12,871.89000	12.87189	12,959,910	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			12,288.73000	12.28873	12,376,530	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			35.83000	0.03583	32,890	10.11	0.00	0	7%
R2032	On	03/11/2022	Bond Future	11.55	Call			1,474.79000	1.47479	1,428,550	11.10	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			2,553.86000	2.55386	2,596,250	11.10	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			3,586.36000	3.58636	3,516,350	12.15	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			1,088.13000	1.08813	1,106,750	12.15	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Call			503.07000	0.50307	495,800	9.97	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.39	Call			329.70000	0.32970	324,240	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,429.02000	1.42902	1,429,150	11.99	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.40	Call			334.86000	0.33486	329,350	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			8,215.49000	8.21549	8,231,900	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			390.76000	0.39076	384,620	10.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			7,741.31000	7.74131	7,757,090	10.00	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.16	Call			227.06000	0.22706	222,890	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			6,962.19000	6.96219	6,976,840	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			250.87000	0.25087	246,380	10.05	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			9,096.41000	9.09641	9,113,840	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			324.48000	0.32448	319,090	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			8,311.63000	8.31163	8,328,160	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			13,988.17000	13.98817	14,008,910	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			8,263.57000	8.26357	8,280,030	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			62.68000	0.06268	61,120	10.12	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			13,082.61000	13.08261	13,102,970	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			150.15000	0.15015	147,080	10.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			10,635.22000	10.63522	10,654,070	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			3,361.15000	3.36115	3,367,120	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,348.08000	2.34808	2,330,980	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,989.07000	2.98907	2,993,890	10.88	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			4,955.18000	4.95518	4,933,390	11.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			9,397.35000	9.39735	9,415,100	10.05	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			44.49000	0.04449	43,310	10.12	0.00	0	4%
R2032	On	02/02/2023	Bond Future	11.69	Call			2,004.10000	2.00410	1,988,150	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 Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			888.72000	0.88872	887,150	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			7,028.99000	7.02899	7,017,640	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			869.78000	0.86978	868,210	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			7,111.03000	7.11103	7,099,680	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			879.32000	0.87932	877,750	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			7,070.06000	7.07006	7,058,710	10.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			4,860.15000	4.86015	4,870,750	9.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			2,185.80000	2.18580	2,172,030	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			4,832.41000	4.83241	4,842,950	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,204.71000	2.20471	2,190,880	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			4,804.80000	4.80480	4,815,280	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			2,459.50000	2.45950	2,444,860	10.01	244,486.00	100	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			4,458.05000	4.45805	4,467,720	10.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			2,166.99000	2.16699	2,153,280	9.90	0.00	0	
Total R2032 Option												244,486.00	100	34,96
Total For R2032												210,685,677.13	2,611	212,25
R2035	On	04/08/2022	Bond Future			11.83219	84.82618	11.81977	84.89507		11.04	2,799,263.94	33	122,65
R2035	On	03/11/2022	Bond Future			12.03742	81.62115	12.02418	81.69267		12.36	1,387,559.55	17	8,05
R2035	On	02/02/2023	Bond Future			12.22027	83.08362	12.21942	83.08810		12.15	0.00	0	69,07
R2035	On	04/05/2023	Bond Future			12.38917	80.15086	12.39444	80.12373		12.47	0.00	0	
R2035	On	03/08/2023	Bond Future			12.55500	81.72783	12.55374	81.73417		11.79	0.00	0	
Total R2035 Future												4,186,823.49	50	199,80
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			14,287.63000	14.28763	14,356,520	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			12.83000	0.01283	9,350	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,975.60000	3.97560	4,041,010	10.14	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			2,169.27000	2.16927	2,095,870	11.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			0.12000	0.00012	0,060	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			6,451.37000	6.45137	6,520,200	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			0.13000	0.00013	0,070	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			7,639.78000	7.63978	7,708,670	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			0.15000	0.00015	0,080	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			6,327.61000	6.32761	6,396,430	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			12,153.81000	12.15381	12,222,700	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			0.01000	0.00001	0,010	10.01	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			6,389.45000	6.38945	6,458,280	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			205.22000	0.20522	200,710	11.76	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			0.05000	0.00005	0,030	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	Opt Intere
R2035	On	04/08/2022	Bond Future	10.64	Put			6,948.95000	6.94895	7,017,820	9.87	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			6,223.81000	6.22381	6,280,620	11.36	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			394.44000	0.39444	378,120	11.42	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			5,919.48000	5.91948	5,974,680	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			475.14000	0.47514	456,550	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			13,318.04000	13.31804	13,388,690	11.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			51.56000	0.05156	48,190	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			10,207.81000	10.20781	10,275,960	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			111.88000	0.11188	105,560	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			1,065.75000	1.06575	1,075,800	13.85	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			340.84000	0.34084	326,130	11.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			496.94000	0.49694	477,760	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			5,430.12000	5.43012	5,482,460	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			4,499.88000	4.49988	4,438,410	13.85	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			8,560.94000	8.56094	8,626,140	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			5,526.23000	5.52623	5,579,160	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			10.44000	0.01044	9,570	11.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			486.01000	0.48601	467,120	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			5,478.12000	5.47812	5,530,750	11.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			532.10000	0.53210	527,320	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			8,062.94000	8.06294	8,062,640	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			692.57000	0.69257	687,040	11.16	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			7,212.49000	7.21249	7,211,440	11.16	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			703.94000	0.70394	698,360	11.17	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			375.04000	0.37504	371,170	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			9,239.32000	9.23932	9,239,930	11.12	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			515.96000	0.51596	511,270	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			8,166.84000	8.16684	8,166,630	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			523.98000	0.52398	519,250	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			1,356.93000	1.35693	1,351,250	13.81	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			199.94000	0.19994	197,370	11.13	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			11,309.25000	11.30925	11,311,160	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			339.44000	0.33944	335,800	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			9,572.40000	9.57240	9,573,240	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			362.94000	0.36294	359,140	11.12	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			7,164.91000	7.16491	7,163,810	11.17	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			75.15000	0.07515	73,880	11.13	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			14,371.10000	14.37110	14,374,310	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			81.86000	0.08186	80,510	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			14,111.85000	14.11185	14,114,980	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		89.08000	0.08908	87,640	11.13	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put		8,114.81000	8.11481	8,114,560	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		3,785.85000	3.78585	3,781,030	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		2,394.76000	2.39476	2,385,340	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		3,670.37000	3.67037	3,665,430	12.13	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		6,383.20000	6.38320	6,373,040	13.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		13,854.15000	13.85415	13,857,190	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		9,349.87000	9.34987	9,350,550	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		2,294.25000	2.29425	2,284,950	12.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		2,144.90000	2.14490	2,130,300	13.60	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,085.87000	1.08587	1,087,860	11.61	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		7,767.72000	7.76772	7,742,580	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,121.56000	1.12156	1,123,640	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		7,630.21000	7.63021	7,605,160	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,133.49000	1.13349	1,135,610	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		7,584.52000	7.58452	7,559,510	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		194.65000	0.19465	194,550	11.66	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		15,015.44000	15.01544	14,988,210	11.66	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		441.87000	0.44187	442,190	11.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		11,620.25000	11.62025	11,593,440	11.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		557.60000	0.55760	558,190	11.64	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		1,145.74000	1.14574	1,147,890	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		7,539.20000	7.53920	7,514,220	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		3,783.62000	3.78362	3,791,990	12.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		3,447.25000	3.44725	3,428,490	12.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		6,042.40000	6.04240	6,054,930	13.60	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		10,626.97000	10.62697	10,600,430	11.64	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		5,446.66000	5.44666	5,445,600	11.36	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		2,544.07000	2.54407	2,536,710	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		5,511.08000	5.51108	5,510,060	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		2,564.71000	2.56471	2,557,330	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		5,478.64000	5.47864	5,477,600	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		2,585.76000	2.58576	2,578,360	11.36	0.00	0	
Total R2035 Option											0.00	0	14,638
Total For R2035											4,186,823.49	50	214,438
R2037	On	04/08/2022	Bond Future			11.96400	76.65810	11.94639	76.75627	12.39	212,112,962.70	2,767	128,538
R2037	On	03/11/2022	Bond Future			12.15525	77.81763	12.13668	77.91865	13.17	0.00	0	11,000
R2037	On	02/02/2023	Bond Future			12.32513	74.95435	12.31789	74.99283	13.70	0.00	0	62,100
R2037	On	04/05/2023	Bond Future			12.49136	76.37013	12.48956	76.37949	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			12.65758	73.61452	12.64944	73.65595		13.35	0.00	0	
Total R2037 Future												212,112,962.70	2,767	201,72
R2037	On	04/08/2022	Bond Future	11.95	Put			832.95000	0.83295	856,890	12.76	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call			0.35000	0.00035	0,190	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			6,127.34000	6.12734	6,225,350	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			9.82000	0.00982	6,720	11.48	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.90	Call			0.31000	0.00031	0,170	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			4,290.34000	4.29034	4,385,410	11.48	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			56.31000	0.05631	43,400	11.81	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,080.45000	3.08045	3,165,710	11.81	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			6,189.92000	6.18992	6,287,950	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			853.09000	0.85309	778,860	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	
R2037	On	04/08/2022	Bond Future	10.10	Put			11,433.85000	11.43385	11,532,020	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			0.27000	0.00027	0,140	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			6,252.57000	6.25257	6,350,610	11.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			5,210.54000	5.21054	5,285,020	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			536.23000	0.53623	510,480	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			5,305.65000	5.30565	5,380,920	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			548.22000	0.54822	522,070	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			5,258.03000	5.25803	5,332,900	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			560.27000	0.56027	533,730	12.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			613.96000	0.61396	602,940	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			7,834.52000	7.83452	7,861,980	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			595.95000	0.59595	585,160	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,938.52000	7.93852	7,966,210	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			604.90000	0.60490	594,000	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			7,886.43000	7.88643	7,914,010	12.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			7,707.54000	7.70754	7,709,990	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,186.82000	1.18682	1,179,870	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			7,661.24000	7.66124	7,663,650	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,161.93000	1.16193	1,155,060	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			7,754.21000	7.75421	7,756,700	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,174.22000	1.17422	1,167,310	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			2,756.89000	2.75689	2,734,600	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			5,474.19000	5.47419	5,493,330	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			2,779.32000	2.77932	2,756,920	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			5,442.91000	5.44291	5,461,940	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			2,734.27000	2.73427	2,712,070	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			5,505.34000	5.50534	5,524,570	12.98	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												212,112,962.70	2,767	203,97
R2040	On	04/08/2022	Bond Future			12.00731	78.45720	11.97951	78.62337		13.04	32,402,823.60	413	95,67
R2040	On	03/11/2022	Bond Future			12.19123	79.64389	12.16207	79.81399		13.87	0.00	0	19,66
R2040	On	02/02/2023	Bond Future			12.35450	76.56302	12.33570	76.67018		14.45	229,689.06	3	61,57
R2040	On	04/05/2023	Bond Future			12.51370	78.00936	12.49960	78.08804		14.09	0.00	0	
R2040	On	03/08/2023	Bond Future			12.67258	75.03571	12.65191	75.14866		14.13	0.00	0	
Total R2040 Future												32,632,512.66	416	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			15,778.22000	15.77822	15,944,390	13.00	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.02000	0.00002	0,010	11.94	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call			1.10000	0.00110	0,570	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,896.94000	5.89694	6,062,580	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			1,872.79000	1.87279	1,726,850	13.51	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			8,298.30000	8.29830	8,464,460	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			0.86000	0.00086	0,440	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			337.54000	0.33754	357,770	13.51	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put			6,031.17000	6.03117	6,196,920	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			0.97000	0.00097	0,500	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,964.00000	5.96400	6,129,700	11.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			796.81000	0.79681	747,190	12.75	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			4,824.94000	4.82494	4,945,420	12.75	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,894.06000	1.89406	1,807,900	13.44	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	12.00	Put			2,850.45000	2.85045	2,934,390	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			516.65000	0.51665	480,190	12.51	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	11.30	Put			5,826.92000	5.82692	5,960,560	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			632.49000	0.63249	590,300	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			5,361.90000	5.36190	5,489,810	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			646.38000	0.64638	603,530	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			5,311.65000	5.31165	5,438,900	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			120.79000	0.12079	109,260	12.43	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	10.70	Put			9,472.77000	9.47277	9,631,340	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			660.47000	0.66047	616,970	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			5,261.67000	5.26167	5,388,270	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			158.01000	0.15801	143,630	12.43	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put			8,815.32000	8.81532	8,971,040	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			412.35000	0.41235	381,540	12.45	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put			6,375.60000	6.37560	6,514,890	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 Interr
R2040	On	03/11/2022	Bond Future	12.52	Call			3,610.57000	3.61057	3,490,870	14.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			1,563.26000	1.56326	1,613,660	14.35	0.00	0	1,07
R2040	On	02/02/2023	Bond Future	10.93	Put			9,276.93000	9.27693	9,364,450	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			14,196.84000	14.19684	14,297,220	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			715.72000	0.71572	691,360	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			8,185.35000	8.18535	8,268,150	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			3,002.95000	3.00295	2,942,040	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			3,552.20000	3.55220	3,598,450	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			536.99000	0.53699	517,350	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put			13,983.32000	13.98332	14,083,360	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			562.68000	0.56268	542,330	13.23	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put			9,100.07000	9.10007	9,186,880	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			695.15000	0.69515	671,300	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			8,297.11000	8.29711	8,380,420	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			141.23000	0.14123	134,450	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			3,092.44000	3.09244	3,030,590	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			3,468.84000	3.46884	3,514,150	14.48	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Call			705.31000	0.70531	681,200	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			8,241.06000	8.24106	8,324,110	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			149.98000	0.14998	142,860	13.24	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			10,512.87000	10.51287	10,574,000	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			1,394.40000	1.39440	1,368,450	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			15,299.60000	15.29960	15,370,210	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			639.18000	0.63918	624,440	13.16	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			7,550.54000	7.55054	7,601,960	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			4,790.81000	4.79081	4,738,000	14.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			3,250.19000	3.25019	3,276,060	14.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Call			807.68000	0.80768	790,130	13.15	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.48	Call			1,498.02000	1.49802	1,470,760	13.11	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			11,641.18000	11.64118	11,705,120	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			7,890.11000	7.89011	7,942,840	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			1,409.02000	1.40902	1,382,880	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			7,841.18000	7.84118	7,893,720	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			294.84000	0.29484	286,770	13.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			7,122.74000	7.12274	7,060,630	15.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			2,098.08000	2.09808	2,114,650	15.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call			1,423.51000	1.42351	1,397,190	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			7,792.21000	7.79221	7,844,570	13.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			5,653.44000	5.65344	5,711,830	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			3,197.35000	3.19735	3,142,550	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 Interr
R2040	On	03/08/2023	Bond Future	12.22	Put		5.62064000	5.62064	5,678,790	13.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3.22251000	3.22251	3,167,450	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		5.58830000	5.58830	5,646,190	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3.17259000	3.17259	3,118,030	13.82	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											32,632,512.66	416	190,65
R2044	On	04/08/2022	Bond Future			11.97498	75.51686	11.96219	75.59429	13.70	5,512,730.78	73	60,88
R2044	On	03/11/2022	Bond Future			12.14849	76.65909	12.13495	76.73911	14.58	5,596,113.57	73	5,88
R2044	On	02/02/2023	Bond Future			12.30198	73.64994	12.29885	73.66802	15.21	0.00	0	28,75
R2044	On	04/05/2023	Bond Future			12.45112	75.04133	12.45305	75.03041	14.83	0.00	0	
R2044	On	03/08/2023	Bond Future			12.59948	72.13457	12.59582	72.15486	14.90	0.00	0	
Total R2044 Future											11,108,844.35	146	95,54
R2044	On	04/08/2022	Bond Future	11.10	Put		5.54979000	5.54979	5,626,410	12.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		1.81000	0.00181	1,150	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5.68605000	5.68605	5,762,820	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2.04000	0.00204	1,300	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5.61786000	5.61786	5,694,550	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2.29000	0.00229	1,480	12.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		5.34609000	5.34609	5,400,550	13.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		723.64000	0.72364	697,720	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		5.29555000	5.29555	5,349,650	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		738.87000	0.73887	712,590	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		5.24543000	5.24543	5,299,170	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		96.31000	0.09631	90,540	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		10,202.25000	10.20225	10,276,500	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		583.28000	0.58328	560,850	13.47	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		5.81366000	5.81366	5,871,250	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		708.74000	0.70874	683,180	13.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		7.91593000	7.91593	7,925,110	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		778.94000	0.77894	770,200	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		8,028.12000	8.02812	8,037,460	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		790.34000	0.79034	781,520	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		7,971.92000	7.97192	7,981,180	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		801.86000	0.80186	792,960	13.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,473.69000	1.47369	1,471,370	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		7,805.88000	7.80588	7,792,640	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,489.10000	1.48910	1,486,780	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		7,756.25000	7.75625	7,743,010	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,504.39000	1.50439	1,502,080	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 Intert
R2044	On	04/05/2023	Bond Future	11.43	Put			7,706.59000	7.70659	7,693,360	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			5,662.81000	5.66281	5,668,610	14.53	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call			3,183.53000	3.18353	3,169,160	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			5,729.69000	5.72969	5,735,610	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,208.77000	3.20877	3,194,340	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			5,696.16000	5.69616	5,702,020	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			3,234.11000	3.23411	3,219,620	14.53	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												11,108,844.35	146	98,74
R2048	On	04/08/2022	Bond Future			11.93500	78.55568	11.92216	78.63483		13.35	28,672,823.20	365	133,95
R2048	On	03/11/2022	Bond Future			12.10802	75.31905	12.09441	75.40084		15.03	399,944,155.50	5,310	174,28
R2048	On	02/02/2023	Bond Future			12.26124	76.66880	12.25781	76.68894		14.79	0.00	0	
R2048	On	04/05/2023	Bond Future			12.40126	73.67866	12.40276	73.67004		15.30	0.00	0	
R2048	On	03/08/2023	Bond Future			12.53739	75.12866	12.53337	75.15133		14.49	0.00	0	
Total R2048 Future												428,616,978.70	5,675	308,23
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			16,306.68000	16.30668	16,385,830	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			12,132.40000	12.13240	12,211,550	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			10,553.05000	10.55305	10,632,200	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			0.35000	0.00035	0,200	11.92	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			6,813.81000	6.81381	6,892,810	11.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			0.80000	0.00080	0,480	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			6,242.23000	6.24223	6,321,060	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			11,336.52000	11.33652	11,415,670	12.84	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			0.88000	0.00088	0,530	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			6,171.30000	6.17130	6,250,100	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			0.97000	0.00097	0,590	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			6,100.48000	6.10048	6,179,250	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	12.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			1,900.05000	1.90005	1,853,230	14.85	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put			3,086.34000	3.08634	3,121,310	14.85	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			632.86000	0.63286	608,870	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			5,702.23000	5.70223	5,760,030	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			646.94000	0.64694	622,590	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			5,648.71000	5.64871	5,706,150	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			661.23000	0.66123	636,520	13.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			5,595.50000	5.59550	5,652,580	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		503.45000	0.50345	482,950	13.75		0.00	0	1,66
R2048	On	03/11/2022	Bond Future	11.20	Put		6,254.48000	6.25448	6,315,770	13.75		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		729.68000	0.72968	720,910	13.55		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		8,417.09000	8.41709	8,428,460	13.55		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		740.77000	0.74077	731,920	13.55		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		8,358.16000	8.35816	8,369,450	13.55		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		751.99000	0.75199	743,060	13.55		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		8,299.48000	8.29948	8,310,690	13.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,483.42000	1.48342	1,480,370	14.33		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		8,022.65000	8.02265	8,010,980	14.33		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,448.53000	1.44853	1,445,500	14.31		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		8,122.03000	8.12203	8,110,380	14.31		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,465.91000	1.46591	1,462,870	14.32		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		8,072.23000	8.07223	8,060,570	14.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,256.76000	3.25676	3,241,220	14.08		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		5,718.90000	5.71890	5,726,030	14.08		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		3,204.92000	3.20492	3,189,490	14.06		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		5,787.09000	5.78709	5,794,330	14.06		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		3,230.80000	3.23080	3,215,310	14.07		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		5,752.91000	5.75291	5,760,090	14.07		0.00	0	
Total R2048 Option											0.00	0	9,16	
Total For R2048											428,616,978.70	5,675	317,36	
R209	On	04/08/2022	Bond Future			11.80191	65.03941	11.78415	65.12506	12.49		0.00	0	21,56
R209	On	03/11/2022	Bond Future			11.98319	62.87806	11.96450	62.96618	13.95		0.00	0	6,76
R209	On	02/02/2023	Bond Future			12.13963	64.00576	12.13169	64.04245	13.76		0.00	0	2,06
R209	On	04/05/2023	Bond Future			12.29026	62.06247	12.28752	62.07489	14.09		0.00	0	
R209	On	03/08/2023	Bond Future			12.43438	63.28405	12.42557	63.32329	13.36		0.00	0	
Total R209 Future											0.00	0	30,37	
R209	On	04/08/2022	Bond Future	10.57	Call		0.03000	0.00003	0,010	11.27		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		6,271.95000	6.27195	6,357,580	11.27		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		0.03000	0.00003	0,020	11.26		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		6,216.76000	6.21676	6,302,400	11.26		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		0.04000	0.00004	0,020	11.24		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		6,161.65000	6.16165	6,247,280	11.24		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,987.95000	1.98795	1,932,830	13.95		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,820.73000	1.82073	1,853,730	13.95		0.00	0	3,56
R209	On	03/11/2022	Bond Future	11.02	Call		335.29000	0.33529	317,300	12.55		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		5,029.43000	5.02943	5,099,560	12.55		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		3.23000	0.00323	2,870	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		13,354.07000	13.35407	13,441,830	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		20.22000	0.02022	18,380	12.49	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		10,360.79000	10.36079	10,447,070	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call		319.14000	0.31914	301,790	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		5,118.00000	5.11800	5,188,770	12.53	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		327.15000	0.32715	309,470	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		5,073.62000	5.07362	5,144,060	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		1.14000	0.00114	1,000	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		14,921.49000	14.92149	15,009,470	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		343.59000	0.34359	325,280	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,985.45000	4.98545	5,055,260	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		918.79000	0.91879	883,070	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		3,167.06000	3.16706	3,219,460	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		92.98000	0.09298	86,370	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		7,586.19000	7.58619	7,667,700	12.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		467.35000	0.46735	458,080	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		7,083.77000	7.08377	7,111,190	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		453.12000	0.45312	444,060	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		7,176.33000	7.17633	7,203,960	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		460.19000	0.46019	451,030	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		7,129.97000	7.12997	7,157,500	12.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		995.30000	0.99530	988,330	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,679.11000	6.67911	6,684,560	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		974.11000	0.97411	967,230	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,760.71000	6.76071	6,766,250	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		984.75000	0.98475	977,830	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,719.92000	6.71992	6,725,420	13.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,447.61000	2.44761	2,426,580	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,619.94000	4.61994	4,638,150	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,408.13000	2.40813	2,387,290	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,674.18000	4.67418	4,692,580	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,427.83000	2.42783	2,406,890	13.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,646.99000	4.64699	4,665,290	13.05	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	56,37
R210	On	04/08/2022	Bond Future			223.23292	223.23292	223.20335	223.20335		0.00	0	1,00
R210	On	03/11/2022	Bond Future			223.68980	223.68980	223.66375	223.66375		0.00	0	
R210	On	02/02/2023	Bond Future			227.74773	227.74773	227.53536	227.53536		0.00	0	30
R210	On	04/05/2023	Bond Future			229.01836	229.01836	228.71248	228.71248		0.00	0	

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			233.56346	233.56346	233.34372	233.34372			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			11.46116	79.16492	11.43887	79.26509		9.50	0.00	0	33,0
R213	On	03/11/2022	Bond Future			11.68481	76.82243	11.66117	76.92556		10.49	0.00	0	
R213	On	02/02/2023	Bond Future			11.88371	78.19859	11.87409	78.23935		10.17	0.00	0	
R213	On	04/05/2023	Bond Future			12.06939	76.12374	12.06661	76.13520		10.28	0.00	0	
R213	On	03/08/2023	Bond Future			12.25317	77.62054	12.24229	77.66418		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			7,448.74000	7.44874	7,548,910	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			7,398.04000	7.39804	7,498,210	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			7,347.39000	7.34739	7,447,560	6.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			7,887.32000	7.88732	7,984,920	9.98	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			106.63000	0.10663	98,290	9.88	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			6,896.86000	6.89686	6,991,650	9.88	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			159.31000	0.15931	147,730	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Put			12,176.83000	12.17683	12,279,290	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			7.08000	0.00708	6,270	10.20	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			11,861.87000	11.86187	11,964,190	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			46.17000	0.04617	42,040	10.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			5,944.44000	5.94444	6,035,370	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			65.11000	0.06511	59,580	9.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			166.30000	0.16630	154,320	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			5,988.78000	5.98878	6,079,930	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			169.97000	0.16997	157,770	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			8,565.53000	8.56553	8,664,530	10.04	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			6,077.91000	6.07791	6,169,460	9.80	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			5.77000	0.00577	5,100	10.20	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			162.77000	0.16277	151,000	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			6,033.29000	6.03329	6,124,650	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			7,689.92000	7.68992	7,723,640	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			341.92000	0.34192	333,890	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			7,173.86000	7.17386	7,206,590	9.64	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			8,668.60000	8.66860	8,703,900	9.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			278.61000	0.27861	271,720	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			7,777.20000	7.77720	7,811,070	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		282.83000	0.28283	275,860	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		7,733.57000	7.73357	7,767,360	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		286.99000	0.28699	279,950	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		6,837.32000	6.83732	6,869,350	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		3,178.57000	3.17857	3,148,030	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,813.46000	1.81346	1,823,680	10.66	0.00	0	9'
R213	On	02/02/2023	Bond Future	9.16	Call		42.86000	0.04286	41,310	9.85	0.00	0	4'
R213	On	02/02/2023	Bond Future	9.16	Put		12,766.95000	12.76695	12,806,160	9.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		205.67000	0.20567	200,210	9.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		383.26000	0.38326	374,530	9.61	0.00	0	9'
R213	On	04/05/2023	Bond Future	10.75	Call		756.76000	0.75676	751,060	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		6,446.07000	6.44607	6,451,830	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		740.61000	0.74061	734,990	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		6,520.52000	6.52052	6,526,360	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		748.65000	0.74865	742,990	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		6,483.25000	6.48325	6,489,050	9.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		4,451.91000	4.45191	4,475,060	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		1,917.94000	1.91794	1,897,340	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		4,427.16000	4.42716	4,450,200	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		1,884.10000	1.88410	1,863,710	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		4,477.08000	4.47708	4,500,330	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		1,900.83000	1.90083	1,880,340	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			11.90939	62.75645	11.88645	62.87081	13.50	0.00	0	76,36
R214	On	03/11/2022	Bond Future			12.07993	60.41864	12.05587	60.53594	15.17	0.00	0	2,38
R214	On	02/02/2023	Bond Future			12.23048	61.50122	12.21608	61.56999	14.96	0.00	0	64,4'
R214	On	04/05/2023	Bond Future			12.36805	59.36552	12.35813	59.41206	15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.50148	60.53346	12.48572	60.60616	14.62	0.00	0	
Total R214 Future											0.00	0	143,16
R214	On	04/08/2022	Bond Future	10.97	Call		0.94000	0.00094	0,510	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,868.50000	4.86850	4,982,430	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1.03000	0.00103	0,570	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,812.18000	4.81218	4,926,080	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1.13000	0.00113	0,630	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,755.93000	4.75593	4,869,790	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		618.78000	0.61878	585,030	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,230.64000	4.23064	4,314,190	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		631.63000	0.63163	597,390	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		4,189.92000	4.18992	4,272,980	14.10	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		606.12000	0.60612	572,840	14.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,271.61000	4.27161	4,355,630	14.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		6,557.22000	6.55722	6,608,330	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		656.51000	0.65651	638,660	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		6,511.16000	6.51116	6,562,080	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		666.08000	0.66608	648,040	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		6,465.27000	6.46527	6,516,000	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		647.05000	0.64705	629,390	13.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,280.65000	1.28065	1,262,900	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		6,281.43000	6.28143	6,310,220	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,295.38000	1.29538	1,277,500	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		6,242.77000	6.24277	6,271,430	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,310.21000	1.31021	1,292,200	14.45	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		6,204.28000	6.20428	6,232,810	14.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		4,380.31000	4.38031	4,415,070	14.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		2,801.04000	2.80104	2,763,420	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		4,433.11000	4.43311	4,468,190	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		2,822.80000	2.82280	2,785,020	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		4,406.64000	4.40664	4,441,560	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		2,844.63000	2.84463	2,806,690	14.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	143,16
Total for Bond											1,064,044,587.10	13,686	1,855,8€
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			780.14700	780.14700	780.77400	780.77400				0.00	0	90
GOVI On 03/11/2022 GOVI			792.04300	792.04300	792.69200	792.69200				0.00	0	
GOVI On 02/02/2023 GOVI			806.19200	806.19200	806.20300	806.20300				0.00	0	
GOVI On 04/05/2023 GOVI			821.34700	821.34700	821.03700	821.03700				0.00	0	
GOVI On 03/08/2023 GOVI			837.44200	837.44200	837.44600	837.44600				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			385,060.00000	38.50600	391,330,000			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			384,860.00000	38.48600	391,130,000			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			384,960.00000	38.49600	391,230,000			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			277,280.00000	27.72800	283,770,000			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			277,380.00000	27.73800	283,870,000			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		277,180.00000	27.71800	283,670,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		446,170.00000	44.61700	446,280,000		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		446,270.00000	44.62700	446,380,000		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		446,370.00000	44.63700	446,480,000		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		318,230.00000	31.82300	315,130,000		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		318,330.00000	31.83300	315,230,000		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		318,430.00000	31.84300	315,330,000		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		2,360.00000	0.23600	2,320,000		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		2,260.00000	0.22600	2,220,000		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		2,160.00000	0.21600	2,120,000		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			798.21900	798.21900	797.57200	797.57200		0.00	0	
AL37	On	03/11/2022	Index Future			810.39000	810.39000	809.74600	809.74600		0.00	0	
AL37	On	02/02/2023	Index Future			824.86700	824.86700	823.54800	823.54800		0.00	0	
AL37	On	04/05/2023	Index Future			840.37400	840.37400	838.70200	838.70200		0.00	0	
AL37	On	03/08/2023	Index Future			856.84100	856.84100	855.46400	855.46400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			887.36700	887.36700	888.45600	888.45600		0.00	0	
AL7T	On	03/11/2022	Index Future			900.89900	900.89900	902.01800	902.01800		0.00	0	
AL7T	On	02/02/2023	Index Future			916.99300	916.99300	917.39300	917.39300		0.00	0	
AL7T	On	04/05/2023	Index Future			934.23100	934.23100	934.27300	934.27300		0.00	0	
AL7T	On	03/08/2023	Index Future			952.53800	952.53800	952.94500	952.94500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			791.48600	791.48600	792.11600	792.11600		0.00	0	13
ALBI	On	03/11/2022	Index Future			803.55500	803.55500	804.20700	804.20700		0.00	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			817.91000	817.91000	817.91500	817.91500			0.00	0	
ALBI	On	04/05/2023			833.28500	833.28500	832.96400	832.96400			0.00	0	
ALBI	On	03/08/2023			849.61400	849.61400	849.61200	849.61200			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022			315.69600	315.69600	315.64300	315.64300			874,477,920.00	277	43
IGOV	On	03/11/2022			320.58800	320.58800	320.54000	320.54000			888,028,760.00	277	28
IGOV	On	02/02/2023			326.39200	326.39200	326.08000	326.08000			0.00	0	
IGOV	On	04/05/2023			332.60300	332.60300	332.15500	332.15500			0.00	0	
IGOV	On	03/08/2023			339.19500	339.19500	338.86700	338.86700			0.00	0	
Total IGOV Future											1,762,506,680.00	554	72
Total For IGOV											1,762,506,680.00	554	72
Total for Index											1,762,506,680.00	554	86
JIBAR	f	On	20/07/2022		5.06500	94.93500	5.06500	94.93500			0.00	0	
JIBAR	f	On	17/08/2022		5.66000	94.34000	5.66000	94.34000			0.00	0	
JIBAR	f	On	21/09/2022		5.91500	94.08500	5.92500	94.07500			0.00	0	
JIBAR	f	On	19/10/2022		6.43000	93.57000	6.44000	93.56000			0.00	0	
JIBAR	f	On	16/11/2022		6.60000	93.40000	6.63000	93.37000			0.00	0	
JIBAR	f	On	21/12/2022		7.15500	92.84500	7.16500	92.83500			0.00	0	
JIBAR	f	On	15/03/2023		7.75000	92.25000	7.76000	92.24000			0.00	0	
JIBAR	f	On	21/06/2023		8.26500	91.73500	8.25500	91.74500			0.00	0	
JIBAR	f	On	20/09/2023		8.52000	91.48000	8.52000	91.48000			0.00	0	
JIBAR	f	On	20/12/2023		8.63500	91.36500	8.44000	91.56000			0.00	0	17
JIBAR	f	On	20/03/2024		8.90500	91.09500	8.71500	91.28500			0.00	0	
JIBAR	f	On	19/06/2024		8.82000	91.18000	8.66500	91.33500			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 :											2,826,551,267.10	14,240	1,857,94
ABCPI3	On	07/12/2023			2.32800	323.56789	2.32800	323.48614			0.00	0	340,000,00
Total ABCPI3 SPOT											0.00	0	340,000,00
Total For ABCPI3											0.00	0	340,000,00
ABF001	On	13/09/2026					0.00000	100.65302			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.56047			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	100.56810	9.65000	100.54221				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.59000	83.39823	12.59000	83.37041				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.95866				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.62703				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.44615				0.00	0	100,000,00
Total ABFN16 SPOT										0.00	0	100,000,00
Total For ABFN16										0.00	0	100,000,00
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.35021				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.39077				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.31308				0.00	8,520,000,000	4,260,000,00
Total ABFN23 SPOT										0.00	8,520,000,000	4,260,000,00
Total For ABFN23										0.00	8,520,000,000	4,260,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.91628				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.15230				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.49228				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.46689				0.00	0	

Contract 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	101.79739				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.27975				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.42668				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.44445				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	101.04903				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.36189				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.64071				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.74179				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.57452				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.21680				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.12034				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	100.12292				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.12481				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.46075				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.00273				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.92843				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.42203				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.00108				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.40907				0.00	1,150,000,000	1,150,000,000
Total ABFN51 SPOT										0.00	1,150,000,000	1,150,000,000
Total For ABFN51										0.00	1,150,000,000	1,150,000,000
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.21321				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.99804				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.03038				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.05739				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	100.38706			0.00	0	
Total ABGN01 SPOT									0.00	0	
Total For ABGN01									0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.40192			0.00	0	
Total ABGN02 SPOT									0.00	0	
Total For ABGN02									0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.40972			0.00	0	
Total ABGN03 SPOT									0.00	0	
Total For ABGN03									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.73219			0.00	1,590,000,000	795,000,000
Total ABJ01 SPOT									0.00	1,590,000,000	795,000,000
Total For ABJ01									0.00	1,590,000,000	795,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.20776			0.00	60,000,000	30,000,000
Total ABJ02 SPOT									0.00	60,000,000	30,000,000
Total For ABJ02									0.00	60,000,000	30,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.00786			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.47479			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.45129			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	154.10576		2,256,000,000,000.00		320,000,000	160,000,000
Total ABKI04 SPOT								2,256,000,000,000.00		320,000,000	160,000,000
Total For ABKI04								2,256,000,000,000.00		320,000,000	160,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	44.04184	100.00000	43.93658		0.00		0	
Total ABKI04/I2025 SPOT								0.00		0	
Total For ABKI04/I2025								0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	160.31122		0.00		0	
Total ABN61 SPOT								0.00		0	
Total For ABN61								0.00		0	
ABN62 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	213.81073		0.00		0	

Contract 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			4.81000	4.81000	4.81000	231.25960				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.39000	8.39000	8.39000	102.62386				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.49500	9.49500	9.49500	104.40302				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.92000	102.70174	6.92000	102.68267				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.18500	105.38857	9.18500	105.36286				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.90500	105.00693	9.90500	104.97935				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.36000	105.88797	7.36000	105.86718				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.11500	98.79992	10.11500	98.77343		491,589,000,000.00		48,600,000,000	24,300,000,000	
Total ABS7 SPOT								1,589,000,000,000.00		48,600,000,000	24,300,000,000	
Total For ABS7								1,589,000,000,000.00		48,600,000,000	24,300,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.97707	100.00000	14.94410				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.43800	327.40874	1.43800	327.33391				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.37000	12.37000	12.37000	97.86615		6,308,700,000,000.00		510,000,000	255,000,000	
Total ABX01 SPOT								6,308,700,000,000.00		510,000,000	255,000,000	
Total For ABX01								6,308,700,000,000.00		510,000,000	255,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL097 On 20/12/2025 Spot Bond					0.00000	100.62841				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.61166				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.53403				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.61034				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.61034				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.62463				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.62463				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	100.58350				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.11387				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.07831				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	101.29778				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.05506				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.24078				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.12844				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.67146				0.00	1,600,000	1,900,000
Total AGT01 SPOT										0.00	1,600,000	1,900,000
Total For AGT01										0.00	1,600,000	1,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.71603				0.00	1,600,000	83,000,000
Total AGT02 SPOT										0.00	1,600,000	83,000,000
Total For AGT02										0.00	1,600,000	83,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.43782				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.08981				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.01226				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.01372				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.79500	93.39602	9.79500	93.37175				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.01613				0.00	0	

Contract 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	100.02415				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03413				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.00801				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.05597				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.91500	105.05613	8.91500	105.03082				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	100.99968				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.10420				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.16849				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.02222				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.03749				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.43500				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	101.10410				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.16836				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.61762				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.17335				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.25357				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.13624				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.11214				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.20049				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16997				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.19613				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.66569				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.08000	104.51674	9.08000	104.49138				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			9.52700	100.87446	9.52700	100.84895				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.46500	84.94853	13.46500	84.91845				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	191.30473	5.88000	191.23821				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.15398				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	100.45681				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.92693				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.70031				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.65468				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.22833				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.51907				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.16000	245.77844	5.16000	245.69770				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.77000	212.14843	5.77000	212.07529				0.00	0	

Contract 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			4.57000	204.48935	4.57000	204.42538				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.08500	114.07541	5.08500	114.03799				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.86460				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.96581				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.66663				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.54237				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.13862				0.00	143,600,000	38,700,000
Total ASN278 SPOT										0.00	143,600,000	38,700,000
Total For ASN278										0.00	143,600,000	38,700,000
ASN27 On 20/08/2048 Spot Bond					0.00000	101.18070				0.00	141,900,000	38,000,000
Total ASN279 SPOT										0.00	141,900,000	38,000,000
Total For ASN279										0.00	141,900,000	38,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	101.10099				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.72885				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.45152				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

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	100.57846				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.35847				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	112.50359				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.23500	5.23500	5.23500	102.62937				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.70646				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.79256				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.28637				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.03224				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.19500	112.54402	5.19500	112.50679				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.58680				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.54063				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.73566				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	100.56582				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.56582				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.97040				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.85254				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.72906				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.22122				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.94899				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.65809				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.65809				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.92730				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.92753				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.07591				0.00	0	

Contract 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	100.61402				0.00	182,700,000	49,400,000
Total ASN399 SPOT										0.00	182,700,000	49,400,000
Total For ASN399										0.00	182,700,000	49,400,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.55738				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.64124				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.80489				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	103.97738				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.49394				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.50712				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.66030				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.08086				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.89169				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	100.01156				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.01197				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	99.74670				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	104.21235				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.87104				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.85211				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.26545				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.79091				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.06826				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	104.10673				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.21293				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.60676				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	100.60676				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.56629				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.19000	93.27533	11.19000	93.24759				8,952,000,000.00	800,000	1,500,000
Total ASN508 SPOT										8,952,000,000.00	800,000	1,500,000
Total For ASN508										8,952,000,000.00	800,000	1,500,000
ASN509 On 21/12/2026 Spot Bond			10.37000	93.07427	10.37000	93.04856				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.92000	91.90948	10.92000	91.88278				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.92000	91.90948	10.92000	91.88278				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	99.77612	9.10000	99.75130				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	99.73295	11.05000	99.70333				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.73413	11.00000	99.70463				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.74590	10.50000	99.71770				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	99.74590	10.50000	99.71770				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.35317				0.00	0	

Contract 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	99.80161				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.24954				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	99.74354	10.60000	99.71509				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	98.13186	10.47000	99.71849				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	99.74471	10.55000	99.71639				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	103.00814				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.92444				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.84523				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.47799				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.54067				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.78327				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	101.83974				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.40634				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	99.77615	9.22000	99.75131				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.18483				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.11490				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.98379				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.92821				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.16018				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.84676				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.76455				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.51853				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.51396				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	100.57487				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.29092				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.56692				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.54809				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.18554				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.33617				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.63294				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.68787				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.95163				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.65172				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.78272				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.24340				0.00	0	

Contract 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	100.46110				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.05730				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.18181				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.34352				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.43195				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.66194				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.68703				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.18905				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.89881				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.44707				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.85776				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	99.77580				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.19680				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.76359				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.60333				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.60752				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.54903				0.00	0	1,520,000,00
Total ASN703 SPOT										0.00	0	1,520,000,00
Total For ASN703										0.00	0	1,520,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	101.31801				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.62370				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.26740				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.46675				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.88142				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.32295				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	100.35358				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.73636				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.11439				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.89053				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	99.78259				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.08937				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.46528				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.58238				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.59076				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	101.57694				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	99.79265				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN764 On 21/12/2026 Spot Bond					0.00000	100.70167				0.00	0	

Contract 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	
ASN770 On 21/12/2026 Spot Bond					0.00000	100.66574				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN780 On 21/12/2026 Spot Bond			10.62384	10.62384	10.62384	100.41431				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	100.88160				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN790 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.73505				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN800 On 31/07/2027 Spot Bond					0.00000	99.76752				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN800 On 31/01/2027 Spot Bond					0.00000	99.79416				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN800 On 31/01/2030 Spot Bond					0.00000	99.79389				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN800 On 15/03/2023 Spot Bond					0.00000	100.73844				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN800 On 21/12/2026 Spot Bond					0.00000	100.50991				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN810 On 06/04/2025 Spot Bond					0.00000	100.33039				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.32974				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	100.22934				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.24372				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	99.56291				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.24197				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.28274				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.28205				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.15810				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.13839				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.13839				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	99.76762				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.64445				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.99991				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	99.99991				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.99991				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.98142				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.82759				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.91537				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.91469				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.91263				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.83499				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.83607				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.58248				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.59939				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.17517				0.00	0	

Contract 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	100.03911				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	99.85217				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	99.83622				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	99.62861				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.77836				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.77836				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.65865				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.68411				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.68411				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.77254				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	100.58932				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.53839				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.38875				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	100.48060				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	100.46165				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.39917				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.16987				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.17856				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	100.18568				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.17914				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.30193				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	101.07182				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	100.35478				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.08000	99.45333	8.08000	99.43181				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.17923				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.79411				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.15904				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.16403				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.98000	12.98000	12.98000	101.39141			2,336,400,000,000.00	180,000,000	180,000,000	180,000,000
Total BAYA72 SPOT									2,336,400,000,000.00	180,000,000	180,000,000	180,000,000
Total For BAYA72									2,336,400,000,000.00	180,000,000	180,000,000	180,000,000
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.56154				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.20220				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.64953				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.11434				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.12907				0.00	0	

Contract 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	100.78310				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.53513				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.56339				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.58253				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.71603				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.49786				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.38518				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.70486				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.52213				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.53576				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.52166				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	100.50208				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.51620				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.53605				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.56451				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.56362				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.63384				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.89807				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.64828				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	100.63470				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.73762				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.92631				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	100.63424				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.62889				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.63384				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.92500	9.92500	9.92500	94.30106				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.50690				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.10222				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.81936				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.14761				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.74480				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.61090				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.86968				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.69681				0.00	0	

Contract 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	82.12124				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.07000	104.78535	9.07000	104.75959				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.09990				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.93918				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.82700				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.72308				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.65714				0.00	0	163,000,00
Total BGT01 SPOT										0.00	0	163,000,00
Total For BGT01										0.00	0	163,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.47601				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.82000	103.93693	7.82000	103.91527				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.97159				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.85378				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	100.29659				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.43590				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.44979				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.83779				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.19321				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.42800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.68400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	55.81600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	40.39200				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	100.93300				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.57958				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 Interest
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.58034				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.32066				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.06111				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.77827				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.20465				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.47873				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.34825				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.33973				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.24121				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.28440				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.94380				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.21679				0.00	0	

Contract 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	101.14401				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	100.41424				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.45971				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.10215				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.19929				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.42000	103.69419	9.42000	103.66811				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.72000	104.44858	9.72000	104.42149				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.27000	105.90237	10.27000	105.87355				0.00	0	2,560,700,00
Total CCT03 SPOT										0.00	0	2,560,700,00
Total For CCT03										0.00	0	2,560,700,00
CCT04 On 17/07/2027 Spot Bond			11.81000	11.81000	11.81000	96.45746				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.91050				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	101.24653				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.32392				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.90383				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.89827				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.51785				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.79435	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	100.55118				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.83500	106.12934	8.83500	106.10441				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	110.82861	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	101.73786				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	99.90340				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.95468				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.88602	10.98000	102.85614				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	115.03733	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	100.57845				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.18363				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.17463				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.48000	150.19382	5.48000	150.14298				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.92000	148.61309	5.92000	148.56102				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.27589				0.00	0	

Contract 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			8.08000	99.86736	8.08000	99.84528				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.08036				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.48000	106.83833	8.48000	106.81422				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.45105				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.20570				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.21499				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.80005				0.00	0	
Total CLN503 SPOT										0.00	0	
Total For CLN503										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.05341				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.73161				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.29467				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.43117				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.43117				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	103.42773	9.96000	103.39993				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.20214	10.01000	102.17487				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.15241				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.70551				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.00795				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.32388	9.20000	103.29816				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.26858				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.09203				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.98602				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.22057				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.70551				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.62049				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	100.01877				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			11.15000	98.12218	11.15000	98.09326				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.43474				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.92809				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02570				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	139.83500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.41249				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.62000	102.21480	10.62000	102.18559				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.67000	101.74554	10.67000	101.71680				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.76000	100.29541	10.76000	100.26685				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	301.13208				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	101.21234				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.20431				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.10985				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.03179				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	127.85600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.27204				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.79638	10.19000	101.82038				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.62000	100.67390	10.62000	100.64559				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.57798				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.16473				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	101.61677				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.85264				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.20423				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.85000	99.52965	10.85000	99.50107				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.26162				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.21004				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.67264				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.67065				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01651				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.34305				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.25074				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.73749				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	100.01731				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.94763				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.16322				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.50243				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.57509				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.74544				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.46588				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.90000	153.60701	3.90000	124.17466				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.28273				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.57189				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.09408				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	101.42162				0.00	0	

Contract 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	100.32698				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.71301				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.57509				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.57509				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.00299				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.23368				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.14714				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.93251				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.01838				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.09597				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	102.08727	9.32000	102.06187				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 23/10/2024 Spot Bond					0.00000	99.93350				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.00008				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.81531				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.06391				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.19959				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.59800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.34161				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.81235				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.97640				0.00	0	
Total CLN619 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 CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.37893				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	101.42778				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	99.92700				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.04000	100.39585	8.04000	100.37399				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.23843				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.99632				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			13.38000	60.12578	13.38000	79.99548				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.10928				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			11.32000	99.37702	11.32000	99.34680				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.23329				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	101.06685				0.00	0	

Contract 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	100.24105				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.26602				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.90956				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.05582				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.22814				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.46362				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.33106				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.01257				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.06064				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.56580				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.68594				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	100.56664				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.35903				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.93765				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.22814				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.00484				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.22814				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	100.68322				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.56577				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.09655				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.93500				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	103.93200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.85200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.20490				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.29964				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.45449				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.13907				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.01321				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.06926				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.34821				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.60500	155.03187	4.60500	124.62359				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	155.03187	4.60500	124.62439				0.00	0	

Contract 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	101.37392				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.44249				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.55864				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.10155				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.43026				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.76154				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.53769				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.55069				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.43467				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.63974				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.63952				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	103.08448				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	100.53505				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.57101				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.48368				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	87.95043				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	86.43187				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	106.35630				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.86385				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.09781				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	87.08696				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.58193				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	88.51524				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	101.47677				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.68486				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.55930				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	80.64483				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	80.88812				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.60205				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.06102				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.56255				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.56255				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.56255				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	79.68245				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.62811				0.00	0	

Contract 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	78.67849				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	79.00123				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.82703				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	79.71227				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.52280				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.52280				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.53091				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.53091				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.53091				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.53091				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	82.21455				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	83.25437				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	83.89400				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	100.63843				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.11222				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.06997				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.65816				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	100.35100				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	91.79605				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.21098				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.48313				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.33326				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	101.80916				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.13429				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.57095				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.57864				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	100.67970				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.35986				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.49018				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.72351				0.00	0	

Contract 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	100.90717				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.88260				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.96955				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	101.25708				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.96050				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.49567				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.49018				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	100.57051				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.70118				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.58512				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	83.71566				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	89.84417				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.06710				0.00	2,180,000,000	2,180,000,000
Total CLN773 SPOT										0.00	2,180,000,000	2,180,000,000
Total For CLN773										0.00	2,180,000,000	2,180,000,000
CLN774 On 31/07/2028 Spot Bond					0.00000	99.76278				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	120.77285				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.02019				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	101.21394				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	101.37352				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.38432				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	104.45313				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.58940				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.43829				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.46204				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.45107				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.50585				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.45107				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.26480				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.12848				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.58955				0.00	0	

Contract 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	101.58955				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.16223				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.58955				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.58955				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.45114				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.58955				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.58970				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.60006				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.60006				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.09629				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	84.99803				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	101.39080				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.91259				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.61098				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.10335				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.45988				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.52617				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.92500	94.32602	9.92500	94.30106				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.53010				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.50669				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	100.40706				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.40706				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.58955				0.00	760,000,000	
Total CLN815 SPOT										0.00	760,000,000	
Total For CLN815										0.00	760,000,000	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.58979				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.61098				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.37355				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.72902				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.55535				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.45114				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	101.34231				0.00	0	

Contract 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	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.34231				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.34196				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.23624				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.18103				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.10657				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.67976				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.79940				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.91348				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	101.93491				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.81605				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.81620				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

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	100.81621				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.81611				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.77260				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.57661				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.42038				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.02539				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.02501				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	100.50291				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.43589				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.42525				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.49231				0.00	0	
Total CLN847 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 CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.49232				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.49196				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.55393				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.52392				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.31899				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.32034				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.21593				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.22093				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.21537				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.38837				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	85.94393				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	100.12462				0.00	0	

Contract 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	
CLN86(On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				200,000,000,000,000.00	2,000,000,000	2,000,000,000
Total CLN860 SPOT										10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For CLN860										10,000,000,000,000.00	2,000,000,000	2,000,000,000
CLN86(On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.45000	103.79481	9.45000	103.76862				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.89000	99.58477	11.89000	99.55334				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.54000	100.57210	10.54000	100.54388				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.91500	102.84358	8.91500	102.81907				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.68000	89.55269	13.68000	89.52032				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.27000	89.66818	12.27000	89.63901				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.28000	11.28000	11.28000	99.70351				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.87303				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	99.83243				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.04142				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.14030				0.00	2,800,000,000	1,400,000,000
Total DSY02 SPOT										0.00	2,800,000,000	1,400,000,000
Total For DSY02										0.00	2,800,000,000	1,400,000,000
DSY03 On 21/11/2024 Spot Bond			11.02000	11.02000	11.02000	100.57724				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.01605				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.38011				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.54544				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.55111				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.35843				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.36885				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.33000	104.94639	8.33000	104.92274				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	69.18908	100.00000	69.03427				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.18908	100.00000	69.03427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.98000	105.13001	8.98000	105.10451				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	104.10763	9.69000	104.08043				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.10763	9.69000	104.08043				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.22000	98.13734	11.22000	98.10774				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.38500	94.20049	12.38500	94.16923				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	104.28081	10.10000	104.25243				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.28081	10.10000	104.25243				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.92938				0.00	460,000,000	230,000,000
Total DVF22B SPOT										0.00	460,000,000	230,000,000
Total For DVF22B										0.00	460,000,000	230,000,000
DVF22g On 24/10/2022 Spot Bond					0.00000	99.96903				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.90199				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.34971				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.89366				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.02649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.69660				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.61828				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.22323				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.82104				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.03135				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.81229				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.74279				0.00	0	180,000,00
Total DVFB30 SPOT										0.00	0	180,000,00
Total For DVFB30										0.00	0	180,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.06767				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.73094				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.75519				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.39000	105.84732	8.39000	105.82369				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.42000	114.17520	5.42000	114.13699				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.08500	101.36191	5.08500	101.32867				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.52853	2.25000	142.49274				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.98000	147.11936	4.98000	147.07183				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.85200	142.19416	3.85200	142.15249				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.08000	125.93010	5.08000	125.88880				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.24000	115.38486	5.24000	115.34672				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.05500	103.67996	5.05500	103.64604				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	142.52853	2.25000	142.49274				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	161.62465				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.00959				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
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	
ELN005 On 09/06/2025 Spot Bond					0.00000	123.39132				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.50196				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	119.65952				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.21920				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	107.16281				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.88880				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.08639				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	89.64107				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.81781				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	99.53425				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	101.30917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.33000	100.10578	11.33000	100.07580				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.28500	13.28500	13.28500	91.91129				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.33500	13.33500	13.33500	95.83710				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.42000	11.42000	11.42000	99.06641				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.42000	11.42000	11.42000	98.27986				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.25000	13.25000	13.25000	68.20886				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.56000	12.56000	12.56000	95.29708				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			13.25000	13.25000	13.25000	88.92689				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.33939				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76749				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.68386				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	100.75575				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.19016				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.92543				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.98536				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.80917				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.66717				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.13275				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.62208				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.38540				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.30280				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.03692				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.80342				0.00	0	
Total EQT006 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 EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.50938				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.23807				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.12817				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.48415				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.11205				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.16538				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3B9 On 17/05/2025 Spot Bond					0.00000	101.13861				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.19195				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.19037				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.06484				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.13890				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	101.07662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.12994				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.69000	101.04903	7.69000	101.02796				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	99.91917	10.00000	99.89223				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.42000	94.63572	10.42000	94.60945		3,037,861,388,000.00		291,541,400	2,665,770,70	
Total ES26 SPOT								3,037,861,388,000.00		291,541,400	2,665,770,70	
Total For ES26								3,037,861,388,000.00		291,541,400	2,665,770,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.36268	7.85000	102.34115				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.71000	71.98918	12.69000	72.05631		3,884,287,848,000.00		305,608,800	1,542,804,40	
Total ES33 SPOT								3,884,287,848,000.00		305,608,800	1,542,804,40	
Total For ES33								3,884,287,848,000.00		305,608,800	1,542,804,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.61457	7.50000	102.59405				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.02000	70.16579	12.99500	70.27018		2,469,412,260,000.00		189,663,000	1,094,831,50	
Total ES42 SPOT								2,469,412,260,000.00		189,663,000	1,094,831,50	
Total For ES42								2,469,412,260,000.00		189,663,000	1,094,831,50	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.02165	8.50000	101.99844				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	101.98530				0.00	57,200,000	14,300,00
Total EXX05 SPOT										0.00	57,200,000	14,300,00
Total For EXX05										0.00	57,200,000	14,300,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.19509				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.10969				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.13778				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.12952				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.85756				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.17358				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.33888				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.42302				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.07154				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.13593				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.15204				0.00	0	
Total FIFG05 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 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	102.07201			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.26198			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.34720			0.00	661,200,000	331,500,00
Total FRB24 SPOT									0.00	661,200,000	331,500,00
Total For FRB24									0.00	661,200,000	331,500,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.95497			0.00	1,200,000	1,700,00
Total FRB25 SPOT									0.00	1,200,000	1,700,00
Total For FRB25									0.00	1,200,000	1,700,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.84824			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			10.00000	101.93705	10.00000	101.90987			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.36080			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.22382			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.92000	96.66090	9.92000	96.63534		11,904,000,000.00		1,200,000	1,600,00
Total FRB30 SPOT								11,904,000,000.00		1,200,000	1,600,00
Total For FRB30								11,904,000,000.00		1,200,000	1,600,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.07052			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB123 On 07/12/2023 Spot Bond			1.93000	325.27767	1.93000	325.19900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	160.21331				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.77000	213.09962	3.77000	213.03755				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	112.88225				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	225.15152				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.31000	97.31118	5.31000	97.27883				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	98.82874	5.18000	98.79631				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.99000	8.99000	8.99000	82.16372				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.05000	9.05000	9.05000	81.22232				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	156.94751				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.38786				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.47579				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.67605				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.54839				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.06393				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.63301				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.87131				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.59152				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.58061				0.00	260,000,000	130,000,000
Total FRC285 SPOT										0.00	260,000,000	130,000,000
Total For FRC285										0.00	260,000,000	130,000,000
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.69911				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.56335				0.00	0	
Total FRC289 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 FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.14769				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.16570				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.02623				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	100.89164				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.03842				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.11734				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	102.18289				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.94391				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.14304				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.55322				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.62280				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.67484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	93.81603				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.70930				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.48813				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.61610				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.67456				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.79384				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.62846				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.30857				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.95943				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.35365				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.97501				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	101.23359				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.10923				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.37315				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.19520				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.08025				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.41920				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.78182				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.55459				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.11565				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.71790				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.01017				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.98542				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.63237				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.45012				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.02042				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.96823				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.85965				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.71570				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.64516				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.66207				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.40542				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.66569				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.51996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.38334				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.31994				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.69731				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.05154				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.87276				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.08410				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.44011				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.44411				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	99.91950				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	99.91982				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.48094				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.16410				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.79953				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.79541				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.57153				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.62903				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.63689				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.03924				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.03924				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.03732				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.03732				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.80444				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.67441				0.00	0	
Total FRC389 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 FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	99.91692				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.40481				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.83382				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.39139				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.51765				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.67438				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.99992				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	100.47158				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.04189				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	100.05563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.85843				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.69103				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.17304				0.00	0	
Total FRC404 SPOT										0.00	0	
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	100.35556				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.17698				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.69734				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	103.60147				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.97661				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.87836				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.88673				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.91568				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.80541				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.65075				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	93.43079				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.55463				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.56229				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.57296				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.46775				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.43380				0.00	85,510,000,000	42,755,000,000
Total FRC421 SPOT										0.00	85,510,000,000	42,755,000,000
Total For FRC421										0.00	85,510,000,000	42,755,000,000
FRC42: On 27/09/2028 Spot Bond					0.00000	100.37001				0.00	14,490,000,000	7,245,000,000
Total FRC422 SPOT										0.00	14,490,000,000	7,245,000,000
Total For FRC422										0.00	14,490,000,000	7,245,000,000
FRC42: On 27/09/2028 Spot Bond					0.00000	100.37001				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.17579				0.00	0	
Total FRC424 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.16408				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.73000	107.52294	4.73000	107.48892				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.93500	116.20359	4.93500	116.16595				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.42225				0.00	10,000,000,000	5,000,000,000
Total FRJ022 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FRJ022										0.00	10,000,000,000	5,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.63145				0.00	8,800,000,000	4,400,000,000
Total FRJ23 SPOT										0.00	8,800,000,000	4,400,000,000
Total For FRJ23										0.00	8,800,000,000	4,400,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55870				0.00	0	940,000,000
Total FRJ24 SPOT										0.00	0	940,000,000
Total For FRJ24										0.00	0	940,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.60559				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.80874				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.36906				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.01583				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.04689				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.79756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 ⁵ On 20/04/2024 Spot Bond					0.00000	100.01621				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.50079				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	106.22273				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	118.43398				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.61230				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.04500	114.63839	5.04500	116.43768				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.11000	225.12332	5.11000	225.04965				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18500	112.68223	5.18500	114.48167				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	224.43967				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.63000	157.06773	3.63000	158.65570				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.12614	3.70500	110.57382				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			4.98500	115.48902	4.98500	117.28825				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.26000	222.09294	5.26000	222.01938				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.31000	221.09365	5.31000	221.02014				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.16000	158.87452	3.16000	160.46421				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.34000	220.49666	5.34000	220.42317				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.18500	112.68223	5.18500	114.48167				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.38000	206.49751	4.38000	206.43399				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.93500	102.85365	5.93500	104.65388				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.27000	207.67049	4.27000	207.60722				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.33000	207.02974	4.33000	206.96632				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.85000	210.63739	5.85000	210.56433				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.88500	103.47622	5.88500	105.27639				0.00	0	
Total FRS134 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 FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	114.48167				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16500	112.95924	5.16500	114.75865				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.14000	209.06665	4.14000	209.00365				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.62000	215.01684	5.62000	214.94357				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.27000	207.67049	4.27000	207.60722				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	207.67049	4.27000	207.60722				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.67100	214.19382	3.67100	214.13199				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.93000	155.92747	3.93000	157.51438				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.62000	203.96461	4.62000	203.90056				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.66000	203.54594	4.66000	203.48179				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.90000	156.04106	3.90000	157.62806				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.13500	209.12054	4.13500	209.05758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	203.37726				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.84881				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.01339				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.01791				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	100.57091				0.00	229,900,000	61,700,000
Total FRS180 SPOT										0.00	229,900,000	61,700,000
Total For FRS180										0.00	229,900,000	61,700,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.47508				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	162.47513				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.97790				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	179.09526				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	168.22633				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	101.18108				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.33888				0.00	216,400,000	58,300,000
Total FRS199 SPOT										0.00	216,400,000	58,300,000
Total For FRS199										0.00	216,400,000	58,300,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.21395				0.00	162,900,000	43,900,000
Total FRS200 SPOT										0.00	162,900,000	43,900,000
Total For FRS200										0.00	162,900,000	43,900,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.03562				0.00	162,200,000	44,600,000
Total FRS201 SPOT										0.00	162,200,000	44,600,000
Total For FRS201										0.00	162,200,000	44,600,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.13553				0.00	108,800,000	29,700,000
Total FRS206 SPOT										0.00	108,800,000	29,700,000
Total For FRS206										0.00	108,800,000	29,700,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.05065				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.50699				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.55459				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.19417				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 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	
FRS232 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	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.10877				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.03271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.49035				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.13842				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.21892				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.17825				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	98.94223				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.05394				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	94.04757				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.82699				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.24962				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	100.64176				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.14832				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	100.44423				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	109.69558				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	100.44713				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	98.88265				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	100.44479				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.99288				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	100.54317				0.00	0	
Total FRS278 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 FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.73920				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	102.88990				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.46805				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.12500	11.12500	11.12500	94.87060				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.12500	11.12500	11.12500	94.87060				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.92907				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.34491				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.46900	12.46900	12.46900	89.76936				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.78347				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.10744				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.79156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 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	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
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	100.70060				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	99.96748				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	101.14545				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	100.29113				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	100.67974				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2022 Spot Bond					0.00000	100.08147				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.64000	1.64000	1.64000	326.45504				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.37000	327.70478	1.37000	327.63051				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.38000	1.38000	1.38000	327.58687				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.31100				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88500	107.52541	4.88500	107.49072				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.63000	69.42638	4.63000	112.36993				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.89112				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	159.80716				0.00	0	
Total FRS87 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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.44000	2.44000	2.44000	323.00637			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.62000	7.62000	7.62000	103.07521			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.16000	104.55133	9.16000	104.52574			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.17000	101.39119	9.17000	101.36608			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.03000	101.10056	10.03000	101.07353		427,548,810,000.00		42,627,000	21,313,50
Total FRX26 SPOT								427,548,810,000.00		42,627,000	21,313,50
Total For FRX26								427,548,810,000.00		42,627,000	21,313,50
FRX27 On 07/03/2027 Spot Bond			10.04000	104.31430	10.04000	104.28653			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.93000	100.73575	9.93000	100.70878			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.90000	98.82306	10.90000	98.79409			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.39500	93.73831	11.39500	93.70961			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.38000	98.24176	11.38000	98.21205			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.26000	69.71178	12.26000	69.68913			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.28057			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.05570				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01342				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.04214				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.05058				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.01459				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.01542				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.01581				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.45764				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.97887				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	101.04841				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.18832				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.98638				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.01989				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.35835				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.95000	116.84352	3.95000	116.80891				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.08015				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.95900	105.17243	7.95900	105.15001				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.25170				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.43000	105.01179	8.43000	104.98809				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.02013				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.92543				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.94893				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.70269				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.42015				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.41084				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73084				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.50415				0.00	5,000,000,000	5,000,000,000
Total GRT30 SPOT										0.00	5,000,000,000	5,000,000,000
Total For GRT30										0.00	5,000,000,000	5,000,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.88619				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.10803				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.20038				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.96240				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.46695				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.37066				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.81134				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.08338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.82668				0.00	5,000,000,000	5,000,000,000
Total GRT41 SPOT										0.00	5,000,000,000	5,000,000,000
Total For GRT41										0.00	5,000,000,000	5,000,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.52056				0.00	5,000,000,000	5,000,000,000
Total GRT42 SPOT										0.00	5,000,000,000	5,000,000,000
Total For GRT42										0.00	5,000,000,000	5,000,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.40436				0.00	0	1,770,000,000
Total GRT45 SPOT										0.00	0	1,770,000,000
Total For GRT45										0.00	0	1,770,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	100.63315				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.29461				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.67539				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.70545				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.00545				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.42270				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.72364				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.06114				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.54144				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.35715				0.00	0	1,150,000.00
Total H12T4 SPOT										0.00	0	1,150,000.00
Total For H12T4										0.00	0	1,150,000.00
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.86852				0.00	0	110,000.00
Total HC5T5 SPOT										0.00	0	110,000.00
Total For HC5T5										0.00	0	110,000.00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.31073				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.28044				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.79629				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.71494				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.37170				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.36607				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.39154				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.25000	323.90197	2.25000	323.82085				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.43000	2.43000	2.43000	332.03829				0.00	0	
Total HWAY24 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 Interr
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.56000	97.92068	11.56000	97.89029		15,952,800,000,000.00	1,380,000,000	690,000,00	
Total HWAY30 SPOT								15,952,800,000,000.00	1,380,000,000	690,000,00	
Total For HWAY30								15,952,800,000,000.00	1,380,000,000	690,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.88000	79.29929	4.88000	108.81031		48,800,000,000,000.00	10,000,000,000	5,000,000,00	
Total HWAY33 SPOT								18,800,000,000,000.00	10,000,000,000	5,000,000,00	
Total For HWAY33								18,800,000,000,000.00	10,000,000,000	5,000,000,00	
HWAY3 On 31/07/2034 Spot Bond			12.51000	79.77522	12.51000	79.74849		53,119,974,510,000.00	4,246,201,000	6,163,100,50	
Total HWAY34 SPOT								53,119,974,510,000.00	4,246,201,000	6,163,100,50	
Total For HWAY34								53,119,974,510,000.00	4,246,201,000	6,163,100,50	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.07066	100.00000	9.05037		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.54000	78.92279	12.54000	78.89628		0.00	0	4,590,000,00	
Total HWAY35 SPOT								0.00	0	4,590,000,00	
Total For HWAY35								0.00	0	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.06773	100.00000	9.04744		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	99.89001		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.89331		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.45000	161.65204	2.48000	161.49192		848,705,341,070,000.00	754,573,608,600	621,290,900,00	
Total I2025 SPOT								18,705,341,070,000.00	754,573,608,600	621,290,900,00	
Total For I2025								18,705,341,070,000.00	754,573,608,600	621,290,900,00	
I2029 On 31/03/2029 Spot Bond			3.53000	118.73531	3.48000	119.06710		853,128,635,000,000.00	241,679,500,000	235,977,155,00	
Total I2029 SPOT								13,128,635,000,000.00	241,679,500,000	235,977,155,00	
Total For I2029								13,128,635,000,000.00	241,679,500,000	235,977,155,00	
I2033 On 28/02/2033 Spot Bond			4.24500	112.43809	4.23000	112.55999		308,031,121,000,000.00	543,705,800,000	457,007,580,00	
Total I2033 SPOT								18,031,121,000,000.00	543,705,800,000	457,007,580,00	
Total For I2033								18,031,121,000,000.00	543,705,800,000	457,007,580,00	
I2038 On 31/01/2038 Spot Bond			4.29000	125.90521	4.28500	125.94544		446,899,750,440,000.00	104,172,436,000	554,335,208,00	

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 I2038 SPOT										16,899,750,440,000.00	104,172,436,000	554,335,208,00
Total For I2038										16,899,750,440,000.00	104,172,436,000	554,335,208,00
I2046 On 31/03/2046 Spot Bond			4.29000	114.52555	4.31000	114.11672				343,779,877,584,000.00	80,135,169,600	431,271,414,80
Total I2046 SPOT										13,779,877,584,000.00	80,135,169,600	431,271,414,80
Total For I2046										13,779,877,584,000.00	80,135,169,600	431,271,414,80
I2050 On 31/12/2050 Spot Bond			4.30000	115.62048	4.28000	116.00982				208,169,767,340,000.00	48,411,573,800	453,237,831,70
Total I2050 SPOT										18,169,767,340,000.00	48,411,573,800	453,237,831,70
Total For I2050										18,169,767,340,000.00	48,411,573,800	453,237,831,70
IBG01 On 07/02/2025 Spot Bond					0.00000	101.10430				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.14411				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.10000	324.54583	2.10000	324.46584				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.40754				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.18584				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.98430				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.16619				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.65851				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.11201				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	101.06377				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.36631				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.77773				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70471				0.00	115,600,000	33,000,00
Total IBL138 SPOT										0.00	115,600,000	33,000,00
Total For IBL138										0.00	115,600,000	33,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.02102				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.56167				0.00	220,100,000	58,700,00
Total IBL145 SPOT										0.00	220,100,000	58,700,00
Total For IBL145										0.00	220,100,000	58,700,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.32689				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.88869				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.91970				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	100.92762				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total IBL157 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 IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.29100				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.33655				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.65090				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.13825				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.14214				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.22835				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.07688				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.16846				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.03218				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.93904				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.16993				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.66290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.68239				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.22756				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.01924				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.41534				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.23054				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.21746				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.79907				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.82240				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.06081				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.81790				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.78405				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL205 On 09/12/2022 Spot Bond					0.00000	100.67103				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.75018				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.19352				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.32937				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.00961				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.91252				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.91252				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.91252				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.91252				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.66475				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.56676				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.51417				0.00	0	
Total IBL217 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 IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.35205				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.38881				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.41150				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.16176				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	101.49079				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.27409				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	101.46400				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.95848				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.76235				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.48217				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.78406				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.69842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.71881				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.54227				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.64798				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.39918				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.41413				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.46327				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.21910				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.35120				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.11718				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.05795				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.72000	97.20737	11.72000	94.14300				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			8.50000	106.91002	8.50000	106.88545			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.87000	102.58464	6.87000	102.56578			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.17797			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.46000	99.65835	10.46000	99.63074			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			11.88500	99.05719	11.88500	98.90930			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.04000	100.54441	11.04000	100.51490			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.52796			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.50398			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.10581			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.20997			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.35035			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.60946			0.00	0	
Total IDCG21 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 IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.00886				0.00	0	150,000,00
Total IDCG22 SPOT										0.00	0	150,000,00
Total For IDCG22										0.00	0	150,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.30414				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.63503				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.77000	98.79532	9.77000	98.76958				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.09919				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.66301				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.15308				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.81674				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.05559				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.97698				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.08453				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.54485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.46322				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.52141				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.27564				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.11045				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.20658				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.22620				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.76677				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.21703				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.37451				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.67962				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.97644				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.28802				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.93000	200.74564	4.93000	200.68094				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.90140				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	201.77761	4.83000	201.71309				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.29853				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	100.33615				0.00	0	160,000,00
Total IVC140 SPOT										0.00	0	160,000,00
Total For IVC140										0.00	0	160,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	101.07613				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.18021				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.79628				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.98448				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	

Contract 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 IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.02891				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.81717				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.20377				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.10249				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.59987	7.40000	100.58009				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.22507				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.27804				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.82205	7.23000	103.41017				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.38805				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.88501	7.45000	102.86418				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.87418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.86196	7.39000	102.84130				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.12845				0.00	0	530,000,00
Total IVC203 SPOT										0.00	0	530,000,00
Total For IVC203										0.00	0	530,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.99664				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.86357				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	100.84224				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.77951				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.51966				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.87921				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.73000	7.73000	7.73000	102.28581				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.43000	8.43000	8.43000	101.07547				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.91484				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	99.87801				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	101.96369				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.07910	8.45000	102.05602				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.80540	7.20000	100.78904				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.23881				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	99.95523				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	99.74681				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	99.32040				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	98.80701				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	99.88069				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	99.85091				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	

Contract 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 JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	100.67920				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	101.25392				0.00	59,600,000	14,900,00
Total KAP012 SPOT										0.00	59,600,000	14,900,00
Total For KAP012										0.00	59,600,000	14,900,00
KAP01: On 19/07/2024 Spot Bond					0.00000	100.03360				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	101.07198				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.03629				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.29650				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	99.87548				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.65587				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.65781				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	101.18897				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.79889				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.16420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total KAP024 SPOT									0.00	0	
Total For KAP024									0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.16992			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.20186			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			10.52000	114.83426	10.52000	114.80228			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.29000	103.36277	8.29000	103.33968			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.62954			0.00	400,000,000	400,000,000
Total LGL07 SPOT									0.00	400,000,000	400,000,000
Total For LGL07									0.00	400,000,000	400,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.54238			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.41253			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.32640			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.89606			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		830,000,000,000,000.00	58,300,000,000	50,000,000,000	
Total LHC01 SPOT								10,000,000,000,000.00	58,300,000,000	50,000,000,000	
Total For LHC01								10,000,000,000,000.00	58,300,000,000	50,000,000,000	
LHC02 On 19/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00	57,000,000,000	50,000,000,000	
Total LHC02 SPOT								10,000,000,000,000.00	57,000,000,000	50,000,000,000	
Total For LHC02								10,000,000,000,000.00	57,000,000,000	50,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.96825				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.10124				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.12657				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.43080				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.06293				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.11087				0.00	0	180,000,00
Total MBF070 SPOT										0.00	0	180,000,00
Total For MBF070										0.00	0	180,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.63683				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.79950				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.43041				0.00	0	200,000,00
Total MBP038 SPOT										0.00	0	200,000,00
Total For MBP038										0.00	0	200,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.99097				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.90445				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.82336				0.00	0	
Total MBP045 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 MBP045									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.35254			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.84923			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.00989			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.89261			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.38395			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.77000	9.77000	9.77000	108.91401			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.80900	104.95844	7.80900	104.93608			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	101.41853			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.51609			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.69447			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.42000	97.14718	10.42000	97.12021		12,504,000,000.00		1,200,000	1,600,000.00
Total MML02 SPOT								12,504,000,000.00		1,200,000	1,600,000.00
Total For MML02								12,504,000,000.00		1,200,000	1,600,000.00
MML03 On 15/03/2028 Spot Bond					0.00000	102.12909			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.67000	88.93056	10.67000	91.12374				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.00284				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.24000	95.78335	11.24000	95.75490				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.42556				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.13589				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.51952				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.27174				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.04168				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.84936				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.96009				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.40844				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.82734				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.81841				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.94197				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.36500	93.79520	10.36500	93.76902				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.83374				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.25024				0.00	100,000,000	50,000,00
Total MTN25 SPOT										0.00	100,000,000	50,000,00
Total For MTN25										0.00	100,000,000	50,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.85549				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.16236				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.13698				0.00	0	1,000,000,00
Total MTN28 SPOT										0.00	0	1,000,000,00
Total For MTN28										0.00	0	1,000,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.17371				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.54761				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.08796				0.00	0	
Total MWAR04 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 MWAR04										0.00	0	
MWAR1 On 22/11/2023 Spot Bond					0.00000	101.15221				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR1 On 22/02/2024 Spot Bond					0.00000	101.15212				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR1 On 22/11/2024 Spot Bond					0.00000	101.13604				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR1 On 22/05/2025 Spot Bond					0.00000	101.04749				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.51794				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.64132				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.74599				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.84210				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.02000	101.45493	8.02000	101.43321				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.38000	101.34992	8.38000	106.34441				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.30000	97.21713	11.30000	102.42510				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.65049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.31359				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.00210				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.99729				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.29988				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.61387				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.94500	106.01053	7.94500	105.98809				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.22000	104.65276	9.22000	104.62670				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.95500	102.42836	9.95500	102.40117				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.95500	102.69080	9.95500	102.66355				0.00	0	300,00
Total NBK20A SPOT										0.00	0	300,00
Total For NBK20A										0.00	0	300,00
NBK21 On 21/07/2027 Spot Bond			10.21000	101.64082	10.21000	101.61333				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.28000	102.57983	7.28000	102.55985				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/ On 19/11/2025 Spot Bond			8.89800	106.88100	8.89800	106.85572				0.00	0	200,00
Total NBK23A SPOT										0.00	0	200,00
Total For NBK23A										0.00	0	200,00
NBK24/ On 19/11/2027 Spot Bond			9.94000	105.91080	9.94000	105.88289				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			7.70000	7.70000	7.70000	106.15522				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.22886				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	59.16996	100.00000	59.03972				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.11000				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.83500	106.26852	9.83500	106.24079				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.33300	107.30657	7.33300	107.28523				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.34000	108.80198	9.34000	108.77454				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			7.97000	106.39414	7.97000	106.37117				0.00	0	200,00
Total NBK30A SPOT										0.00	0	200,00
Total For NBK30A										0.00	0	200,00
NBK31/ On 09/11/2023 Spot Bond			7.78000	103.84811	7.78000	103.82658				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.69315				0.00	0	
Total NBK31B 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 NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.04155				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.56469				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.09500	12.09500	12.09500	77.15749				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.99620				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.25215				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.41145				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.91134				0.00	1,000,000,000	500,000,000
Total NBK46B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK46B										0.00	1,000,000,000	500,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	103.15665				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40778				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.90671				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.51892				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.65364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.53191				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.20830				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.49257				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.34637				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.67097				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.09715				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.02254				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.35087				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.13348				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.59039				0.00	100,000,000	50,000,00
Total NBK64 SPOT										0.00	100,000,000	50,000,00
Total For NBK64										0.00	100,000,000	50,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57430				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

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			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			11.26500	102.66496	11.26500	102.63438				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57010				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.92000	102.86576	10.92000	102.83605				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57430				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58085				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58923				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.69990				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.69990				0.00	0	50,000,00
Total NDAL03 SPOT										0.00	0	50,000,00
Total For NDAL03										0.00	0	50,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.16974				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.74913				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.62042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.99292				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.23456				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.52704				0.00	158,900,000	42,500,00
Total NGL08 SPOT										0.00	158,900,000	42,500,00
Total For NGL08										0.00	158,900,000	42,500,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.57145				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.44930				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.53053				0.00	1,600,000	41,600,00
Total NGLT1B SPOT										0.00	1,600,000	41,600,00
Total For NGLT1B										0.00	1,600,000	41,600,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.61161				0.00	0	130,000,00
Total NGT103 SPOT										0.00	0	130,000,00
Total For NGT103										0.00	0	130,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.76000				0.00	1,600,000	3,002,000,00
Total NGT104 SPOT										0.00	1,600,000	3,002,000,00
Total For NGT104										0.00	1,600,000	3,002,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.28462				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.14488				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.65091				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	104.93657				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	101.76044				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	100.57283				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ⁱ On 23/04/2027 Spot Bond					0.00000	99.87249				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.21495				0.00	7,440,000,000	4,010,000,000
Total NGT1G SPOT										0.00	7,440,000,000	4,010,000,000
Total For NGT1G										0.00	7,440,000,000	4,010,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.83843				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.45091				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000
Total For NHM016										0.00	0	3,000,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.32912				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.33306				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.14881				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.16442				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	221.02014				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	214.47603				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.23500	3.23500	3.23500	158.54045				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	112.88225				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.03500	5.03500	5.03500	114.74216				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.34000	3.34000	3.34000	159.76861				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	262.16854	3.45000	262.09438				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	158.90819				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.28500	3.28500	3.28500	218.46127				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	216.88454	3.43000	216.82332				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	90.81817	5.05500	116.29663				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.00121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.60109				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.20307				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.75704				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.59587				0.00	119,300,000	33,600,00
Total NN022 SPOT										0.00	119,300,000	33,600,00
Total For NN022										0.00	119,300,000	33,600,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.02005				0.00	208,900,000	56,800,00
Total NN023 SPOT										0.00	208,900,000	56,800,00
Total For NN023										0.00	208,900,000	56,800,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.94784				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.08902				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.50195				0.00	197,800,000	53,600,00
Total NN034 SPOT										0.00	197,800,000	53,600,00
Total For NN034										0.00	197,800,000	53,600,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.05050				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.65791				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.33752				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.10394				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.18390				0.00	242,000,000	65,100,000
Total NN040 SPOT										0.00	242,000,000	65,100,000
Total For NN040										0.00	242,000,000	65,100,000
NN043 On 03/03/2023 Spot Bond					0.00000	149.55696				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.37400				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.34566				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.96512				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.69212				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.82952				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.89002				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.36188				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.77871				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.72304				0.00	0	
Total NN06 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 NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.41519				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.77159				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.28326				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.14573				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.99983				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.59022				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.67515				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.59022				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.14923				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.18730				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.32206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.59002				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	90.51768				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	120.62000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	112.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	122.94000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	121.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	118.89723				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.56640				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	87.88188				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	113.56640				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	87.99402				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	88.21075				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.63918				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.05849				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.80800				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	100.66467				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.52493				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	127.06802				0.00	0	
Total NQ1A10 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 NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.63316				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.06279				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.08007				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.00848				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.85650				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.23074				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.14437				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.08836				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.92851				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.11858				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.95251				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.38000	103.71990	8.38000	103.69662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA022 On 31/05/2023 Spot Bond			2.53000	206.41384	2.53000	206.36058				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			12.03000	102.66283	12.03000	102.63006			490,345,206,000.00		40,760,200	440,380,100
Total NRA028 SPOT									490,345,206,000.00		40,760,200	440,380,100
Total For NRA028									490,345,206,000.00		40,760,200	440,380,100
NRA028 On 30/11/2028 Spot Bond			100.00000	14.25184	100.00000	14.22029			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	101.65544			0.00		0	
Total NTC23 SPOT									0.00		0	
Total For NTC23									0.00		0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.54263			0.00	100,000,000		50,000,000
Total NTC26 SPOT									0.00	100,000,000		50,000,000
Total For NTC26									0.00	100,000,000		50,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.63950			0.00		0	
Total NTC27 SPOT									0.00		0	
Total For NTC27									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.64662			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	100.51710			0.00		0	19,000,000,000
Total NTC32 SPOT									0.00		0	19,000,000,000
Total For NTC32									0.00		0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	99.87972			0.00		0	
Total NTC33 SPOT									0.00		0	
Total For NTC33									0.00		0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.95322			0.00	500,000,000		500,000,000
Total NTC34 SPOT									0.00	500,000,000		500,000,000
Total For NTC34									0.00	500,000,000		500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.63752				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.48265				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.22000	107.70634	9.22000	107.67997				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			7.96500	104.22186	7.96500	104.19939				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.59500	108.65336	9.59500	108.62569			2,302,800,000,000.00		240,000,000	790,000,00
Total OML10 SPOT									2,302,800,000,000.00		240,000,000	790,000,00
Total For OML10									2,302,800,000,000.00		240,000,000	790,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.30316				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	104.21187				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.83246				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.48135				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.09528				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.64070				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.90119				0.00	0	
Total PEP03 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 Interr
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.91051				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.99348				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.25206				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.97197				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.50000	104.41139	9.52000	104.31253			335,948,264,400,000.00	2,035,362,975,200	230,040,071,50	
Total R186 SPOT									15,948,264,400,000.00	035,362,975,200	230,040,071,50	
Total For R186									15,948,264,400,000.00	035,362,975,200	230,040,071,50	
R197 On 07/12/2023 Spot Bond			0.99500	329.34418	1.03000	329.11911			106,524,700,000,000.00	107,060,000,000	182,712,300,00	
Total R197 SPOT									16,524,700,000,000.00	107,060,000,000	182,712,300,00	
Total For R197									16,524,700,000,000.00	107,060,000,000	182,712,300,00	
R202 On 07/12/2033 Spot Bond			4.28000	242.81035	4.31000	242.06886			45,182,653,316,000.00	10,556,694,700	178,739,494,70	
Total R202 SPOT									15,182,653,316,000.00	10,556,694,700	178,739,494,70	
Total For R202									15,182,653,316,000.00	10,556,694,700	178,739,494,70	
R2023 On 28/02/2023 Spot Bond			6.80000	103.57878	6.78000	103.57184			109,382,600,000,000.00	163,144,500,000	304,752,397,90	
Total R2023 SPOT									19,382,600,000,000.00	163,144,500,000	304,752,397,90	
Total For R2023									19,382,600,000,000.00	163,144,500,000	304,752,397,90	
R2030 On 31/01/2030 Spot Bond			11.09000	84.31166	11.06000	84.42165			064,699,986,724,000.00	2,620,802,523,600	2,305,960,483,70	
Total R2030 SPOT									14,699,986,724,000.00	620,802,523,600	305,960,483,70	
Total For R2030									14,699,986,724,000.00	620,802,523,600	305,960,483,70	
R2032 On 31/03/2032 Spot Bond			11.52000	83.72142	11.50000	83.79585			539,826,599,040,000.00	1,869,776,614,500	1,623,014,476,30	
Total R2032 SPOT									19,826,599,040,000.00	869,776,614,500	523,014,476,30	
Total For R2032									19,826,599,040,000.00	869,776,614,500	523,014,476,30	
R2035 On 28/02/2035 Spot Bond			11.78500	84.58680	11.77000	84.64422			712,966,246,864,500.00	1,503,009,439,700	970,615,260,80	
Total R2035 SPOT									12,966,246,864,500.00	503,009,439,700	970,615,260,80	
Total For R2035									12,966,246,864,500.00	503,009,439,700	970,615,260,80	
R2037 On 31/01/2037 Spot Bond			11.92000	76.44181	11.90000	76.52950			959,385,059,800,000.00	2,261,693,377,500	1,490,308,470,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2037 SPOT										9,385,059,800,000.00	261,693,377,500	490,308,470,600
Total For R2037										9,385,059,800,000.00	261,693,377,500	490,308,470,600
R2040 On 31/01/2040 Spot Bond			11.96500	78.23580	11.93500	78.39103				677,069,204,252,500.00	1,393,821,078,500	1,756,164,518,600
Total R2040 SPOT										7,069,204,252,500.00	393,821,078,500	756,164,518,600
Total For R2040										7,069,204,252,500.00	393,821,078,500	756,164,518,600
R2044 On 31/01/2044 Spot Bond			11.93500	75.30374	11.92000	75.37096				592,526,579,478,000.00	1,138,879,478,800	1,355,678,861,700
Total R2044 SPOT										12,526,579,478,000.00	138,879,478,800	355,678,861,700
Total For R2044										12,526,579,478,000.00	138,879,478,800	355,678,861,700
R2048 On 28/02/2048 Spot Bond			11.89500	78.33405	11.88000	78.40251				248,295,897,965,500.00	3,972,113,988,900	3,242,062,779,800
Total R2048 SPOT										18,295,897,965,500.00	972,113,988,900	242,062,779,800
Total For R2048										18,295,897,965,500.00	972,113,988,900	242,062,779,800
R209 On 31/03/2036 Spot Bond			11.76000	64.85591	11.74000	64.93263				622,051,390,080,000.00	563,099,608,000	837,697,577,400
Total R209 SPOT										12,051,390,080,000.00	563,099,608,000	337,697,577,400
Total For R209										12,051,390,080,000.00	563,099,608,000	337,697,577,400
R210 On 31/03/2028 Spot Bond			2.93000	222.59150	2.93000	222.53167				257,966,576,000,000.00	88,043,200,000	331,822,000,000
Total R210 SPOT										17,966,576,000,000.00	88,043,200,000	331,822,000,000
Total For R210										17,966,576,000,000.00	88,043,200,000	331,822,000,000
R213 On 28/02/2031 Spot Bond			11.41000	78.94152	11.38500	79.03087				396,362,109,117,000.00	1,699,944,093,700	1,472,077,852,000
Total R213 SPOT										16,362,109,117,000.00	699,944,093,700	472,077,852,000
Total For R213										16,362,109,117,000.00	699,944,093,700	472,077,852,000
R214 On 28/02/2041 Spot Bond			11.87000	62.57935	11.84500	62.68507				581,525,660,910,000.00	891,451,193,000	828,882,042,700
Total R214 SPOT										11,525,660,910,000.00	891,451,193,000	328,882,042,700
Total For R214										11,525,660,910,000.00	891,451,193,000	328,882,042,700
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.15348				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.90808				0.00	100,900,000	28,200,000
Total RDFB14 SPOT										0.00	100,900,000	28,200,000
Total For RDFB14										0.00	100,900,000	28,200,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98033				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.87006				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.22942				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.57917				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.52131				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.39460				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.01269				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	101.33244				0.00	160,000,000	80,000,00
Total RDFB24 SPOT										0.00	160,000,000	80,000,00
Total For RDFB24										0.00	160,000,000	80,000,00
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.13287				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.88304				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.78064				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.63142				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	97.26394				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.23255				0.00	0	
Total RED162 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 RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.88187				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.24185				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.20158				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.00158				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.05332				0.00	160,000,000	80,000,000
Total RED704 SPOT										0.00	160,000,000	80,000,000
Total For RED704										0.00	160,000,000	80,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	100.30716				0.00	660,000,000	330,000,000
Total RED705 SPOT										0.00	660,000,000	330,000,000
Total For RED705										0.00	660,000,000	330,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.15933				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.93159				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.78103				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.57451				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.26311				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.56723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.53378				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.56566				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.60339				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.69548				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	100.93199				0.00	13,390,000,000	35,000,000,000
Total RN2027 SPOT										0.00	13,390,000,000	35,000,000,000
Total For RN2027										0.00	13,390,000,000	35,000,000,000
RW23 On 10/12/2023 Spot Bond			8.56000	102.29036	8.56000	102.26694				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.20000	92.64736	12.20000	92.61738				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.68500	90.10919	12.68500	90.07891				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.89474				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.74000	92.03730	11.74000	92.00861				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.42902				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.51993				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.91000	102.26476	9.91000	102.23788			11,892,000,000.00	1,200,000	1,700,000	
Total SBS20 SPOT									11,892,000,000.00	1,200,000	1,700,000	
Total For SBS20									11,892,000,000.00	1,200,000	1,700,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.00231				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.57000	106.49957	8.57000	106.47488				0.00	0	160,000,000
Total SBS27 SPOT										0.00	0	160,000,000
Total For SBS27										0.00	0	160,000,000
SBS3 On 25/05/2026 Spot Bond			9.94000	95.82413	9.94000	95.79888				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.13500	99.72484	10.13500	99.69791				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.25500	105.02669	9.25500	105.00087				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.40500	99.13612	9.40500	99.11096				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.09000	92.90064	11.09000	92.87294				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.16000	103.02524	6.16000	103.00818			2,772,000,000,000.00	450,000,000	450,000,000	
Total SBS41 SPOT									2,772,000,000,000.00	450,000,000	450,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS41										2,772,000,000.00	450,000,000	450,000,000
SBS42 On 12/11/2025 Spot Bond			9.68000	104.68561	9.68000	104.65872				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.37000	103.85711	10.37000	103.82859				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.00500	106.59813	7.00500	106.57785				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.71070				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.82500	8.82500	8.82500	101.06652				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.13190				0.00	1,000,000,000	500,000,000
Total SBS52 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS52										0.00	1,000,000,000	500,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.45006				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.62655				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.64715				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.37617				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.07564				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.50784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.42958				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.45044				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.47320				0.00	13,170,000,000	8,780,000,000
Total SBS67 SPOT										0.00	13,170,000,000	8,780,000,000
Total For SBS67										0.00	13,170,000,000	8,780,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.06616				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87882				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.12046				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.99306				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.62683				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.91999				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.91678				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.91272				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			2.15000	324.33102	2.15000	324.25065				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	222.62152				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.74984				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.45882				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.38906				0.00	480,000,000	240,000,00
Total SBT102 SPOT										0.00	480,000,000	240,000,00
Total For SBT102										0.00	480,000,000	240,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.04486				0.00	1,600,000	2,000,00
Total SBT103 SPOT										0.00	1,600,000	2,000,00
Total For SBT103										0.00	1,600,000	2,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.17546				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.05299				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.42075				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.21273				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.49883				0.00	112,600,000	30,700,00
Total SBT201 SPOT										0.00	112,600,000	30,700,00

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 SBT201										0.00	112,600,000	30,700,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.10399				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.15000	104.21927	8.15000	104.19652				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.62275				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.05390				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.34294				0.00	150,400,000	241,400,00
Total SBT207 SPOT										0.00	150,400,000	241,400,00
Total For SBT207										0.00	150,400,000	241,400,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.05172				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.58215				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.26640				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.46142				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.47000	94.57548	10.47000	94.54883				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.10253				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.06779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.13854				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.12952				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.20154				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.11159				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.20154				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.18351				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.30950				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.14760				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.23753				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.22850				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.47500	105.48551	8.47500	105.46160				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.96738				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.21491				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.09586				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.05105				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.25945				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.97389				0.00	0	40,000,00
Total SPDA14 SPOT										0.00	0	40,000,00
Total For SPDA14										0.00	0	40,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.99317				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.47188				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.41081				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.07175				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	100.25810				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.73613				0.00	0	
Total SPG009 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 SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.86949				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.15614				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.15075				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.18181				0.00	0	2,000,000,00
Total SSA07 SPOT										0.00	0	2,000,000,00
Total For SSA07										0.00	0	2,000,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.38334				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.40500	3.40500	3.40500	157.88493				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.49500	104.42949	9.49500	104.40302				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.87500	81.41057	10.87500	81.38715				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.17513				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.15242				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.18000	104.50125	8.18000	104.47837				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.18500	112.68223	5.18500	112.64497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.18181				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.77378				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.66743				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			2.06000	2.06000	2.06000	324.63816				0.00	0	288,600,00
Total SSN050 SPOT										0.00	0	288,600,00
Total For SSN050										0.00	0	288,600,00
SSN050 On 26/10/2022 Spot Bond					0.00000	99.91209				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.31679				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.26331				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	158.36661				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	112.64497				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	113.08939				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	209.32743				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.96129				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.94573				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.66192				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64825				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.49101				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.34933				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.56836				0.00	121,600,000	34,300,000
Total SSN077 SPOT										0.00	121,600,000	34,300,000
Total For SSN077										0.00	121,600,000	34,300,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.15530				0.00	152,100,000	40,800,000
Total SSN078 SPOT										0.00	152,100,000	40,800,000
Total For SSN078										0.00	152,100,000	40,800,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.03794				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.73833				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.31775				0.00	0	
Total SSN083 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	223.52838				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.60967				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.71611				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.81555				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.02444				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.82134				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.72500	85.50474	11.72500	85.47784				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.64541				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.26000	207.77752	4.26000	207.71425				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.36500	220.00066	5.36500	219.92718				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.13271				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.47381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.61096				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.77757				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.16449				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.01910				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.91538				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.76429				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	101.36175				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	101.75999				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.79714				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.91918				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.67908				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 09/09/2022 Spot Bond					0.00000	100.64838				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.66274				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.64364				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.62122				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.61425				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.62122				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.61602				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.58932				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.52493				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.46048				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.34795				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.14071				0.00	0	
Total SST201 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 SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.23925				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.01000	100.05056	10.01000	100.02386				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.90312				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.93426				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.97546				0.00	0	30,000,00
Total T17A12 SPOT										0.00	0	30,000,00
Total For T17A12										0.00	0	30,000,00
T17A13 On 21/02/2024 Spot Bond					0.00000	100.98832				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.01545				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.99939				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.01545				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.99863	7.21000	102.97847				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.21007	7.72000	103.18847				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.23973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.39728				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.32170				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.51180				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.08335				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.20504				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.92965				0.00	0	1,290,000,00
Total TFS159 SPOT										0.00	0	1,290,000,00
Total For TFS159										0.00	0	1,290,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.34518				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.08215				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.47555				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.02574				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14237				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.25525				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.39092				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.68645				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.84591				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.00953				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.08716				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.04554				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.54952				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.01605				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.00927				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.08321				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.13652				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.13863				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.15874				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.23541				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.12018				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.87190				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.62759				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.46213				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.00782				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.01569				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.52915	8.49000	103.50537				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.06486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.02373				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.00534				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.01891				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.39698	5.76000	102.38092				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.05427				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.30075				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.11534				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.10410				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.18121				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.16033				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.44927				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.58556				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.50540				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.08771				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.06363				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.05560				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.14549				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.10857				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.10376				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44054				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.38125				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.34438				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.90312				0.00	0	
Total TH17O2 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 TH17O2									0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.92728			0.00	0	
Total TH17O3 SPOT									0.00	0	
Total For TH17O3									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.77755			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			7.58000	103.55228	7.58000	103.53098			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.50000	105.65873	8.50000	105.63484			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.75964			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.33611			0.00	65,600,000	216,400,000
Total TL27 SPOT									0.00	65,600,000	216,400,000
Total For TL27									0.00	65,600,000	216,400,000
TL28 On 24/04/2025 Spot Bond			9.99000	100.55347	9.99000	100.52669			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.26860			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.34127			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.43453			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.45342			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.68000	104.76893	8.68000	104.74475		17,203,171,496,000.00		1,981,932,200	2,388,204,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN23 SPOT									17,203,171,496,000.00	1,981,932,200	2,388,204,100
Total For TN23									17,203,171,496,000.00	1,981,932,200	2,388,204,100
TN23/R On 06/11/2023 Spot Bond			100.00000	44.11427	100.00000	44.01717			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.37000	101.75623	10.37000	101.72781			34,723,681,602,000.00	3,348,474,600	1,674,237,300
Total TN25 SPOT									14,723,681,602,000.00	3,348,474,600	1,674,237,300
Total For TN25									14,723,681,602,000.00	3,348,474,600	1,674,237,300
TN25/R On 19/08/2025 Spot Bond			100.00000	20.84573	100.00000	20.79908			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.62000	91.07741	11.62000	91.04946			39,226,545,008,000.00	3,375,778,400	19,787,889,200
Total TN27 SPOT									19,226,545,008,000.00	3,375,778,400	19,787,889,200
Total For TN27									19,226,545,008,000.00	3,375,778,400	19,787,889,200
TN27/R On 14/11/2027 Spot Bond			100.00000	11.58771	100.00000	11.56219			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.99000	96.96706	11.99000	96.93864			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.66000	92.10570	12.66000	92.07481			22,788,000,000,000.00	1,800,000,000	1,970,000,000
Total TN30 SPOT									12,788,000,000,000.00	1,800,000,000	1,970,000,000
Total For TN30									12,788,000,000,000.00	1,800,000,000	1,970,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.80381	8.00000	117.77856			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.97700	95.55488	12.97700	95.52465			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.20500	86.23107	13.20500	86.20095			16,374,200,000,000.00	1,240,000,000	620,000,000
Total TN40 SPOT									16,374,200,000,000.00	1,240,000,000	620,000,000
Total For TN40									16,374,200,000,000.00	1,240,000,000	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.02008	10.75000	102.99062			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	101.34121				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.43899				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.56000	100.98753	5.56000	102.56724				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.53055				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.52635				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.53542				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.54800				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.70492	7.61000	100.63461				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.47341				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.86779				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.89000	101.97989	7.89000	101.95839				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.08781				0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.36361				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.11474				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.15153				0.00	6,000,000	1,500,00
Total TRA4A3 SPOT										0.00	6,000,000	1,500,00
Total For TRA4A3										0.00	6,000,000	1,500,00
TRA4A: On 13/04/2024 Spot Bond			8.18000	104.14917	8.18000	104.12635			52,352,000,000.00	6,400,000	1,600,00	
Total TRA4A4 SPOT									52,352,000,000.00	6,400,000	1,600,00	
Total For TRA4A4									52,352,000,000.00	6,400,000	1,600,00	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.15153				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.33264	8.62000	102.30905				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.44997				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.68224				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.59495				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.56981				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.73301				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.73301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	99.20332				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.73090				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.55812				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.97460				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.91344				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.80541				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.50886				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.20649				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.87013				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.84063				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.81249				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 02/09/2022 Spot Bond					0.00000	100.71172				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.63640				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.20743				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.15252				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.84000	102.58810	11.84000	102.55603				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.06657				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.18356				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.09358				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.21055				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.23755				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.28073				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.47137				0.00	0	
Total UU1C01 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 UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.50732			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.38944			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.51165			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.05241			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.10006			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	100.96729			0.00	200,000,000	100,000,00
Total VKE17 SPOT									0.00	200,000,000	100,000,00
Total For VKE17									0.00	200,000,000	100,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.24306			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.65855			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.49e+017	22,481,837,640,700	260,402,577,10
Total for SPOT :									2.49e+017	481,837,640,700	260,402,577,10
Total Futures									2.49e+017	481,837,654,640	260,404,282,75
Total Options									658 772.00	300	152,25
Grand Total:									2.49e+017	481,837,654,940	260,404,435,04