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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2022

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			12.30812	74.31172	12.32087	74.25155			0.00	0	
ES33	On	03/11/2022	Bond Future			12.52595	71.70754	12.53865	71.64917			0.00	0	
ES33	On	02/02/2023	Bond Future			12.72091	73.04863	12.73354	72.99197			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.91447	70.65035	12.92742	70.59362			0.00	0	
ES33	On	03/08/2023	Bond Future			13.10319	72.05616	13.11653	71.99906			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.65612	72.53895	12.65311	72.55514			0.00	0	
ES42	On	03/11/2022	Bond Future			12.85623	69.43175	12.85260	69.45076			0.00	0	
ES42	On	02/02/2023	Bond Future			13.02925	70.73278	13.02493	70.75491			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.20862	67.82051	13.20390	67.84413			0.00	0	
ES42	On	03/08/2023	Bond Future			13.37838	69.17187	13.37331	69.19671			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			162.45858	162.45858	162.57032	162.57032			0.00	0	4,05

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future		165.04131	165.04131	165.16074	165.16074			0.00	0	7,96
I2025	On	02/02/2023	Bond Future		166.42328	166.42328	166.55111	166.55111			0.00	0	1,97
I2025	On	04/05/2023	Bond Future		169.59625	169.59625	169.72881	169.72881			0.00	0	
I2025	On	03/08/2023	Bond Future		171.20117	171.20117	171.33807	171.33807			0.00	0	
Total I2025 Future											0.00	0	13,95
Total For I2025											0.00	0	13,95
I2029	On	04/08/2022	Bond Future		118.88196	118.88196	118.91007	118.91007			0.00	0	1,62
I2029	On	03/11/2022	Bond Future		119.51384	119.51384	119.54666	119.54666			0.00	0	1,15
I2029	On	02/02/2023	Bond Future		121.74643	121.74643	121.78436	121.78436			0.00	0	7,21
I2029	On	04/05/2023	Bond Future		122.76925	122.76925	122.80955	122.80955			0.00	0	
I2029	On	03/08/2023	Bond Future		125.20721	125.20721	125.24961	125.24961			0.00	0	
Total I2029 Future											0.00	0	3,55
Total For I2029											0.00	0	3,55
I2033	On	04/08/2022	Bond Future		112.37191	112.37191	113.36434	113.36434			0.00	0	3,75
I2033	On	03/11/2022	Bond Future		112.82439	112.82439	113.83668	113.83668			0.00	0	4,21
I2033	On	02/02/2023	Bond Future		114.93157	114.93157	115.96704	115.96704			10,343,841.30	90	5,96
I2033	On	04/05/2023	Bond Future		115.73858	115.73858	116.79534	116.79534			0.00	0	
I2033	On	03/08/2023	Bond Future		118.03676	118.03676	119.11576	119.11576			0.00	0	
Total I2033 Future											10,343,841.30	90	10,18
Total For I2033											10,343,841.30	90	10,18
I2038	On	04/08/2022	Bond Future		125.84397	125.84397	126.73555	126.73555			0.00	0	3,42
I2038	On	03/11/2022	Bond Future		127.84462	127.84462	128.75499	128.75499			6,392,231.00	50	4,05
I2038	On	02/02/2023	Bond Future		128.31951	128.31951	129.25179	129.25179			0.00	0	
I2038	On	04/05/2023	Bond Future		130.76653	130.76653	131.71831	131.71831			0.00	0	
I2038	On	03/08/2023	Bond Future		131.38074	131.38074	132.35270	132.35270			0.00	0	
Total I2038 Future											6,392,231.00	50	7,52
Total For I2038											6,392,231.00	50	7,52
I2046	On	04/08/2022	Bond Future		114.66686	114.66686	115.34956	115.34956			484,123,482.92	4,222	4,85
I2046	On	03/11/2022	Bond Future		114.51299	114.51299	115.21077	115.21077			0.00	0	13,47
I2046	On	02/02/2023	Bond Future		116.65255	116.65255	117.36780	117.36780			0.00	0	
I2046	On	04/05/2023	Bond Future		116.83727	116.83727	117.56769	117.56769			0.00	0	
I2046	On	03/08/2023	Bond Future		119.15822	119.15822	119.90452	119.90452			0.00	0	
Total I2046 Future											484,123,482.92	4,222	18,33
Total For I2046											484,123,482.92	4,222	18,33
I2050	On	04/08/2022	Bond Future		115.92914	115.92914	117.26742	117.26742			410,968,801.30	3,545	2,85
I2050	On	03/11/2022	Bond Future		117.77212	117.77212	119.13583	119.13583			41,220,242.00	350	8,55
I2050	On	02/02/2023	Bond Future		117.84709	117.84709	119.24087	119.24087			0.00	0	
I2050	On	04/05/2023	Bond Future		120.09437	120.09437	121.51643	121.51643			0.00	0	

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			120.27735	120.27735	121.72895	121.72895			0.00	0	
Total I2050 Future												452,189,043.30	3,895	11,48
Total For I2050												452,189,043.30	3,895	11,48
R186	On	04/08/2022	Bond Future			9.17272	106.09714	9.18535	106.05124		5.44	65,461,935.38	617	83,21
R186	On	03/11/2022	Bond Future			9.37730	107.75778	9.38977	107.71499		5.55	57,434,896.74	533	46,44
R186	On	02/02/2023	Bond Future			9.52770	104.44643	9.53991	104.40692		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			9.68811	106.41628	9.70086	106.37754		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.84040	103.20591	9.85388	103.16757		5.27	0.00	0	
Total R186 Future												122,896,832.12	1,150	129,65
R186	On	04/08/2022	Bond Future	8.15	Put			3,848.31000	3.84831	3,802,410	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			4.44000	0.00444	2,430	5.83	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,924.38000	3.92438	3,878,480	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,886.34000	3.88634	3,840,440	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			8,492.39000	8.49239	8,446,490	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			4,573.63000	4.57363	4,527,730	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,137.55000	2.13755	2,181,440	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			187.80000	0.18780	189,560	5.89	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			4,264.01000	4.26401	4,222,980	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			311.76000	0.31176	315,320	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,314.65000	3.31465	3,275,420	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			316.93000	0.31693	320,570	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,284.27000	3.28427	3,245,120	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			322.19000	0.32219	325,910	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,254.00000	3.25400	3,214,930	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			587.93000	0.58793	595,510	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,250.37000	2.25037	2,215,160	5.50	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			4,442.73000	4.44273	4,407,410	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			404.43000	0.40443	408,680	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,413.54000	4.41354	4,378,280	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			409.23000	0.40923	413,530	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,384.41000	4.38441	4,349,200	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			399.68000	0.39968	403,870	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			823.33000	0.82333	831,760	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,543.94000	3.54394	3,513,630	4.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/05/2023	Bond Future	8.83	Call			831.34000	0.83134	839,840	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,520.56000	3.52056	3,490,320	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			839.08000	0.83908	847,660	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,496.93000	3.49693	3,466,770	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,858.72000	1.85872	1,874,550	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,211.70000	2.21170	2,189,190	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,873.62000	1.87362	1,889,530	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,198.05000	2.19805	2,175,620	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,888.58000	1.88858	1,904,580	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,184.47000	2.18447	2,162,130	4.88	0.00	0	
Total R186 Option												0.00	0	19,24
Total For R186												122,896,832.12	1,150	148,94
R197	On	04/08/2022	Bond Future			331.20444	331.20444	331.15331	331.15331			0.00	0	1
R197	On	03/11/2022	Bond Future			336.46985	336.46985	336.42990	336.42990			0.00	0	7
R197	On	02/02/2023	Bond Future			333.92619	333.92619	333.89806	333.89806			0.00	0	
R197	On	04/05/2023	Bond Future			340.29506	340.29506	340.27103	340.27103			0.00	0	
R197	On	03/08/2023	Bond Future			337.91207	337.91207	337.89103	337.89103			0.00	0	
Total R197 Future												0.00	0	88
Total For R197												0.00	0	88
R202	On	04/08/2022	Bond Future			243.45838	243.45838	244.46965	244.46965			0.00	0	5,6
R202	On	03/11/2022	Bond Future			247.32890	247.32890	248.36507	248.36507			0.00	0	6,14
R202	On	02/02/2023	Bond Future			247.25880	247.25880	248.32380	248.32380			4,945,176.00	20	46
R202	On	04/05/2023	Bond Future			251.97373	251.97373	253.06234	253.06234			0.00	0	
R202	On	03/08/2023	Bond Future			252.12149	252.12149	253.23447	253.23447			0.00	0	
Total R202 Future												4,945,176.00	20	12,21
Total For R202												4,945,176.00	20	12,21
R2023	On	04/08/2022	Bond Future			6.88292	103.89214	6.90792	103.87862		0.71	935,029.26	9	24,62
R2023	On	03/11/2022	Bond Future			7.30689	101.59708	7.33951	101.58713		0.44	914,373.72	9	3,62
Total R2023 Future												1,849,402.98	18	28,22
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			476.83000	0.47683	463,310	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			471.37000	0.47137	457,850	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.40	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			465.92000	0.46592	452,400	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.96000	0.00096	1,100	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			334.19000	0.33419	324,380	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			1.01000	0.00101	1,170	0.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			331.18000	0.33118	321,390	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			1.07000	0.00107	1,230	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			328.17000	0.32817	318,380	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,849,402.98	18	28,23
R2030	On	04/08/2022	Bond Future			10.67098	86.69170	10.68319	86.63541		8.76	17,338,340.00	200	63,78
R2030	On	03/11/2022	Bond Future			10.86575	88.04858	10.87785	87.99456		9.27	21,571,902.10	245	38,08
R2030	On	02/02/2023	Bond Future			11.02926	85.66625	11.04121	85.61455		9.31	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.20186	87.28247	11.21414	87.23103		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.37431	84.99153	11.38703	84.94000		8.81	0.00	0	
Total R2030 Future												38,910,242.10	445	107,07
R2030	On	04/08/2022	Bond Future	10.95	Call			1,279.30000	1.27930	1,318,630	7.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			60.92000	0.06092	43,960	7.67	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			5,479.52000	5.47952	5,423,230	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,429.70000	5.42970	5,373,410	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,379.91000	5.37991	5,323,620	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,931.77000	11.93177	11,875,480	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,963.27000	7.96327	7,906,980	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,099.19000	4.09919	4,050,180	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			450.56000	0.45056	455,680	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,643.36000	3.64336	3,678,010	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,060.03000	4.06003	4,011,130	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			624.21000	0.62421	604,840	9.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			218.22000	0.21822	220,170	9.18	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,685.78000	5.68578	5,633,710	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			442.68000	0.44268	447,690	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			458.55000	0.45855	463,780	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,021.01000	4.02101	3,972,220	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			545.38000	0.54538	551,840	8.83	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,639.46000	3.63946	3,591,900	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			2,973.68000	2.97368	2,999,350	9.18	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,651.62000	1.65162	1,625,590	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			624.65000	0.62465	631,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,327.89000	5.32789	5,282,940	8.79	0.00	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			633.55000	0.63355	640,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			642.56000	0.64256	649,500	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,253.30000	5.25330	5,208,540	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			473.01000	0.47301	478,140	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			6,061.02000	6.06102	6,014,450	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			494.82000	0.49482	500,180	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,980.46000	1.98046	1,951,460	9.04	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			581.55000	0.58155	587,850	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,516.57000	5.51657	5,471,170	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			174.50000	0.17450	176,330	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,629.38000	8.62938	8,579,510	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			381.04000	0.38104	385,170	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,290.53000	5.29053	5,245,680	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			465.91000	0.46591	470,960	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,100.79000	6.10079	6,054,140	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			82.34000	0.08234	83,140	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,461.77000	10.46177	10,410,870	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			129.54000	0.12954	130,860	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,942.40000	5.94240	5,896,060	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,057.27000	2.05727	2,027,630	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,492.16000	2.49216	2,514,860	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,368.05000	9.36805	9,317,670	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			139.74000	0.13974	141,180	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			9,181.57000	9.18157	9,131,310	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,628.01000	6.62801	6,580,440	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			3,525.99000	3.52599	3,554,640	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,361.53000	1.36153	1,338,480	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,397.10000	2.39710	2,419,160	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,393.84000	1.39384	1,374,210	9.20	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			6,161.58000	6.16158	6,197,740	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			986.53000	0.98653	971,250	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,431.50000	1.43150	1,445,030	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,314.74000	4.31474	4,276,830	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,579.77000	1.57977	1,594,560	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,984.21000	3.98421	3,947,560	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,904.46000	2.90446	2,928,010	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,379.48000	2.37948	2,351,590	8.64	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,281.91000	1.28191	1,294,140	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,691.26000	4.69126	4,652,050	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,405.65000	1.40565	1,418,960	8.45	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	Op Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		4,376.30000	4.37630	4,338,170	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,418.53000	1.41853	1,431,950	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,345.46000	4.34546	4,307,440	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		596.99000	0.59699	602,880	8.69	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put		7,385.89000	7.38589	7,340,340	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		677.32000	0.67732	683,980	8.68	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.78	Put		6,960.52000	6.96052	6,915,740	8.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		851.46000	0.85146	859,770	8.61	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		6,133.70000	6.13370	6,090,570	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		260.88000	0.26088	263,520	8.69	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put		10,062.77000	10.06277	10,013,970	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		535.66000	0.53566	540,980	8.69	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		6,381.73000	6.38173	6,418,480	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		936.62000	0.93662	921,930	9.71	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		3,598.49000	3.59849	3,625,540	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,920.24000	1.92024	1,895,850	8.84	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call		4,764.81000	4.76481	4,796,620	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,740.94000	7.74094	7,694,820	8.69	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,815.81000	2.81581	2,838,350	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,925.35000	2.92535	2,896,360	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,299.76000	1.29976	1,311,970	8.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,418.05000	5.41805	5,378,730	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,605.68000	1.60568	1,620,330	8.26	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		4,657.45000	4.65745	4,620,570	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,964.54000	2.96454	2,935,330	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,794.78000	2.79478	2,817,220	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,944.89000	2.94489	2,915,800	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,007.98000	6.00798	6,042,800	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,309.35000	1.30935	1,292,640	9.34	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		6,902.46000	6.90246	6,939,540	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,083.95000	1.08395	1,069,500	9.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,773.84000	2.77384	2,796,160	8.37	0.00	0	
Total R2030 Option											0.00	0	23,8
Total For R2030											38,910,242.10	445	130,9
R2032	On	04/08/2022	Bond Future			11.10559	86.31152	11.12756	86.19827	10.04	30,640,589.60	355	65,1
R2032	On	03/11/2022	Bond Future			11.29525	83.50967	11.31756	83.39782	11.10	29,812,952.19	357	107,1
R2032	On	02/02/2023	Bond Future			11.45435	85.05209	11.47698	84.94146	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future			11.61625	82.49694	11.63965	82.38547	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			11.77133	84.12050	11.79560	84.00776	10.39	0.00	0	2,6

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Future												60,453,541.79	712	174,91
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			220.13000	0.22013	230,670	8.85	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.01000	0.00001	0,000	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			7,691.81000	7.69181	7,578,560	10.19	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			3,807.29000	3.80729	3,919,470	10.90	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			1.86000	0.00186	0,790	10.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			9.07000	0.00907	8,260	8.11	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			2,250.68000	2.25068	2,136,620	8.11	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			880.58000	0.88058	777,870	8.85	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			2,408.79000	2.40879	2,512,510	10.26	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			22.61000	0.02261	13,080	10.26	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.01000	0.00001	0,000	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,910.79000	4.91079	4,797,530	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,966.40000	4.96640	4,853,150	8.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,855.22000	4.85522	4,741,960	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.23000	0.00023	0,160	7.62	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,318.12000	3.31812	3,204,800	7.62	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.92	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,229.91000	7.22991	7,116,660	9.92	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			12,177.26000	12.17726	12,064,010	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,570.88000	9.57088	9,457,630	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	10.19	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,525.18000	5.52518	5,411,930	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	8.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,968.97000	3.96897	3,876,810	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			596.94000	0.59694	616,970	10.08	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,927.61000	3.92761	3,835,790	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			199.68000	0.19968	206,890	10.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			6,030.65000	6.03065	5,926,880	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			416.62000	0.41662	431,060	10.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,704.78000	4.70478	4,607,370	10.11	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			28.76000	0.02876	29,800	10.24	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,394.89000	4.39489	4,299,510	10.10	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			585.48000	0.58548	605,170	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,524.82000	7.52482	7,416,980	10.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			177.09000	0.17709	183,500	10.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Put			6,533.59000	6.53359	6,428,150	10.18	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.31	Call			17.54000	0.01754	18,170	10.24	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Put			6,280.34000	6.28034	6,175,700	10.17	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			224.71000	0.22471	232,790	10.16	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.56	Call			480.76000	0.48076	497,230	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,945.72000	10.94572	10,834,500	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			20.74000	0.02074	21,490	10.24	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			10,654.25000	10.65425	10,543,150	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,076.59000	10.07659	9,965,780	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			109.69000	0.10969	113,700	10.21	0.00	0	7!
R2032	On	03/11/2022	Bond Future	11.55	Call			2,508.00000	2.50800	2,567,430	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,354.58000	1.35458	1,302,160	10.84	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			5,201.27000	5.20127	5,288,520	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			470.55000	0.47055	445,950	11.88	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			999.24000	0.99924	1,024,260	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			690.55000	0.69055	708,750	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			772.34000	0.77234	746,850	11.79	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			700.07000	0.70007	718,480	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,192.03000	6.19203	6,099,810	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			801.50000	0.80150	822,220	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,763.38000	5.76338	5,673,470	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			497.33000	0.49733	510,930	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,069.69000	5.06969	4,984,080	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			543.00000	0.54300	557,710	10.16	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			6,999.87000	6.99987	6,903,950	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			680.97000	0.68097	698,940	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,279.45000	6.27945	6,186,790	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			11,668.86000	11.66886	11,561,730	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,235.75000	6.23575	6,143,320	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			155.09000	0.15509	159,770	10.20	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,786.35000	10.78635	10,680,400	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			342.97000	0.34297	352,690	10.20	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,439.37000	8.43937	8,338,460	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,084.93000	2.08493	2,032,060	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,561.42000	3.56142	3,623,920	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,813.74000	1.81374	1,765,610	10.70	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,687.17000	6.68717	6,772,310	11.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,278.95000	7.27895	7,181,920	10.17	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			113.85000	0.11385	117,350	10.20	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			3,116.55000	3.11655	3,174,310	10.54	0.00	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
R2032	On	04/05/2023	Bond Future	10.87	Put		5,316.69000	5.31669	5,237,230	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,556.53000	1.55653	1,588,790	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		8,765.78000	8.76578	8,855,520	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		5,280.91000	5.28091	5,201,700	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		806.48000	0.80648	784,750	12.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,207.36000	1.20736	1,233,560	10.42	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		6,257.98000	6.25798	6,172,710	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,541.80000	1.54180	1,573,810	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,571.10000	1.57110	1,603,600	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		5,245.01000	5.24501	5,166,040	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,422.39000	2.42239	2,467,600	10.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		3,719.30000	3.71930	3,653,040	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,494.46000	3.49446	3,435,000	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,306.76000	3.30676	3,360,280	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,472.21000	3.47221	3,412,990	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,331.14000	3.33114	3,384,910	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,450.07000	3.45007	3,391,100	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,656.58000	3.65658	3,713,500	10.10	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,173.97000	3.17397	3,118,150	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,282.46000	3.28246	3,335,740	9.99	0.00	0	
Total R2032 Option											0.00	0	36,100
Total For R2032											60,453,541.79	712	211,000
R2035	On	04/08/2022	Bond Future			11.35419	87.53981	11.36563	87.47335	11.11	39,392,914.50	450	113,300
R2035	On	03/11/2022	Bond Future			11.53172	84.41956	11.54306	84.35527	12.41	37,988,802.00	450	21,700
R2035	On	02/02/2023	Bond Future			11.68483	85.97734	11.69605	85.91516	12.19	0.00	0	72,100
R2035	On	04/05/2023	Bond Future			11.83177	83.09790	11.84321	83.03584	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			11.97409	84.73258	11.98582	84.67028	11.83	0.00	0	
Total R2035 Future											77,381,716.50	900	207,200
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	30
R2035	On	04/08/2022	Bond Future	9.53	Put		11,709.35000	11.70935	11,642,890	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		122.47000	0.12247	113,520	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,506.96000	1.50696	1,431,550	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		4,543.29000	4.54329	4,609,210	11.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		1.07000	0.00107	0,680	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		3,874.04000	3.87404	3,807,190	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1.21000	0.00121	0,770	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		5,061.58000	5.06158	4,995,080	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1.36000	0.00136	0,880	9.82	0.00	0	

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	10.74	Put			3,750.54000	3.75054	3,683,600	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,575.53000	9.57553	9,509,070	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			0.09000	0.00009	0,050	10.31	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			3,812.25000	3.81225	3,745,350	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			0.96000	0.00096	0,420	11.84	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			0.39000	0.00039	0,230	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,371.01000	4.37101	4,304,390	10.06	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,005.65000	4.00565	3,950,630	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			887.38000	0.88738	897,860	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			3,749.82000	3.74982	3,696,010	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,038.92000	1.03892	1,051,130	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,683.59000	10.68359	10,619,420	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			161.75000	0.16175	163,120	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			7,655.40000	7.65540	7,592,480	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			319.98000	0.31998	323,280	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			426.03000	0.42603	410,870	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			785.28000	0.78528	794,550	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,079.20000	1.07920	1,091,860	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,349.78000	3.34978	3,298,150	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,522.76000	6.52276	6,571,890	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,106.44000	6.10644	6,045,450	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,427.41000	3.42741	3,375,330	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			38.59000	0.03859	38,710	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,058.94000	1.05894	1,071,370	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,388.45000	3.38845	3,336,590	11.27	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,084.27000	1.08427	1,094,970	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,788.05000	5.78805	5,736,570	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,350.55000	1.35055	1,363,750	11.14	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			5,043.41000	5.04341	4,994,430	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,367.54000	1.36754	1,380,900	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			798.74000	0.79874	806,670	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,835.96000	6.83596	6,781,710	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,055.58000	1.05558	1,066,020	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,879.40000	5.87940	5,827,660	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,069.86000	1.06986	1,080,430	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			695.19000	0.69519	680,640	13.54	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			458.45000	0.45845	462,940	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			8,740.70000	8.74070	8,683,010	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			731.59000	0.73159	738,860	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,137.49000	7.13749	7,082,580	11.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.64	Call			775.86000	0.77586	783,570	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			5,001.45000	5.00145	4,952,630	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			191.07000	0.19107	192,820	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			11,659.96000	11.65996	11,599,530	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			206.34000	0.20634	208,240	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,409.27000	11.40927	11,348,990	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			222.61000	0.22261	224,680	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			5,833.63000	5.83363	5,782,020	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,283.07000	2.28307	2,250,180	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,751.17000	3.75117	3,781,190	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,199.72000	2.19972	2,167,560	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			8,548.52000	8.54852	8,596,150	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,160.62000	11.16062	11,100,510	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,935.73000	6.93573	6,881,260	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,618.53000	3.61853	3,647,820	11.80	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,280.73000	1.28073	1,262,290	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			1,920.45000	1.92045	1,936,730	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			5,690.19000	5.69019	5,644,410	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,975.27000	1.97527	1,991,960	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,571.81000	5.57181	5,526,440	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,993.86000	1.99386	2,010,690	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,532.78000	5.53278	5,487,550	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			417.88000	0.41788	421,700	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			12,326.56000	12.32656	12,268,320	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			869.60000	0.86960	877,440	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			9,135.87000	9.13587	9,081,650	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,069.44000	1.06944	1,078,970	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			2,012.30000	2.01230	2,029,270	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,493.65000	5.49365	5,448,560	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,432.72000	5.43272	5,467,940	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			2,184.24000	2.18424	2,157,400	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			8,090.34000	8.09034	8,133,960	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			8,226.70000	8.22670	8,174,170	11.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,847.96000	3.84796	3,813,300	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			3,868.70000	3.86870	3,896,080	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,899.60000	3.89960	3,864,680	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			3,895.72000	3.89572	3,923,230	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,873.54000	3.87354	3,838,750	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			3,923.17000	3.92317	3,950,810	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	14,63
Total For R2035												77,381,716.50	900	221,86
R2037	On	04/08/2022	Bond Future			11.52781	79.14666	11.52887	79.14047		12.44	57,302,181.84	724	123,03
R2037	On	03/11/2022	Bond Future			11.69444	80.38547	11.69504	80.38204		13.18	83,681,274.27	1,041	22,35
R2037	On	02/02/2023	Bond Future			11.83785	77.61151	11.83793	77.61106		13.71	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.98469	79.07634	11.98457	79.07700		13.42	0.00	0	
R2037	On	03/08/2023	Bond Future			12.12984	76.37411	12.12955	76.37567		13.35	0.00	0	
Total R2037 Future												140,983,456.11	1,765	208,93
R2037	On	04/08/2022	Bond Future	11.95	Put			35.89000	0.03589	26,590	12.35	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.91	Call			1.90000	0.00190	1,080	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,744.69000	3.74469	3,737,680	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			58.38000	0.05838	46,520	11.22	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.90	Call			1.69000	0.00169	0,950	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,954.70000	1.95470	1,936,650	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			307.25000	0.30725	279,870	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			947.19000	0.94719	913,620	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			3,807.10000	3.80710	3,800,170	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			2,440.23000	2.44023	2,437,120	12.35	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			9,049.65000	9.04965	9,043,460	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1.51000	0.00151	0,830	11.25	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,869.61000	3.86961	3,862,740	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,301.35000	3.30135	3,289,870	11.89	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,073.08000	1.07308	1,065,110	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,379.11000	3.37911	3,367,710	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,093.58000	1.09358	1,085,570	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,340.00000	3.34000	3,328,560	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,114.47000	1.11447	1,106,420	11.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,151.47000	1.15147	1,145,420	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,753.80000	5.75380	5,747,300	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,121.53000	1.12153	1,115,540	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,845.87000	5.84587	5,839,430	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,136.43000	1.13643	1,130,410	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,799.73000	5.79973	5,793,260	12.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,933.37000	1.93337	1,927,430	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,828.14000	5.82814	5,822,860	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,746.95000	5.74695	5,741,640	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,004.71000	3.00471	2,998,170	12.69	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			4,139.05000	4.13905	4,133,170	12.69	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 Intere
R2037	On	04/05/2023	Bond Future	11.03	Call			1,482.09000	1.48209	1,476,630	12.50	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			6,992.96000	6.99296	6,988,160	12.50	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,764.61000	9.76461	9,759,360	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,014.36000	1.01436	1,009,770	15.05	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call			1,951.78000	1.95178	1,945,820	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,787.59000	5.78759	5,782,290	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,970.04000	1.97004	1,964,070	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,938.86000	3.93886	3,932,770	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,936.44000	3.93644	3,931,910	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,966.24000	3.96624	3,960,140	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			3,910.11000	3.91011	3,905,570	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,911.57000	3.91157	3,905,480	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,962.92000	3.96292	3,958,390	12.79	0.00	0	
Total R2037 Option												0.00	0	3,45
Total For R2037												140,983,456.11	1,765	212,36
R2040	On	04/08/2022	Bond Future			11.59216	80.99850	11.58797	81.02481		13.05	44,954,167.50	555	84,30
R2040	On	03/11/2022	Bond Future			11.75271	82.26626	11.74787	82.29599		13.82	78,975,609.60	960	38,96
R2040	On	02/02/2023	Bond Future			11.89097	79.27667	11.88543	79.31002		14.41	0.00	0	62,30
R2040	On	04/05/2023	Bond Future			12.03198	80.77308	12.02604	80.80815		14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			12.17114	77.85386	12.16480	77.89056		14.08	0.00	0	
Total R2040 Future												123,929,777.10	1,515	185,67
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.22	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			13,376.78000	13.37678	13,403,090	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.06000	0.00006	0,020	12.32	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call			5.11000	0.00511	2,970	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			3,499.51000	3.49951	3,523,680	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			3,942.06000	3.94206	3,913,840	13.52	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			5,896.90000	5.89690	5,923,170	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,860,000	0.00386	2,180	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			5,370,000	0.00537	3,460	13.52	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			3,632.73000	3.63273	3,657,360	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			4,450,000	0.00445	2,550	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			3,566.04000	3.56604	3,590,450	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			1,513.57000	1.51357	1,491,050	12.69	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			3,059.70000	3.05970	3,066,910	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,122.76000	3.12276	3,093,360	13.39	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put			1,597.15000	1.59715	1,597,480	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,046.51000	1.04651	1,027,730	12.44	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put			3,874.78000	3.87478	3,885,730	12.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,243.75000	1.24375	1,223,240	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,491.16000	3.49116	3,500,380	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,267.07000	1.26707	1,246,370	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,450.34000	3.45034	3,459,370	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		286.40000	0.28640	277,960	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		7,156.38000	7.15638	7,177,670	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,290.49000	1.29049	1,269,610	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,409.69000	3.40969	3,418,540	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		365.28000	0.36528	355,320	12.36	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	10.80	Put		6,540.59000	6.54059	6,560,360	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		860.39000	0.86039	843,510	12.38	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		4,341.64000	4.34164	4,354,490	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,306.77000	5.30677	5,274,400	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		777.46000	0.77746	774,820	14.31	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		7,079.46000	7.07946	7,099,050	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,704.42000	11.70442	11,731,810	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,268.70000	1.26870	1,252,590	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,098.49000	6.09849	6,115,730	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,401.38000	4.40138	4,372,450	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,310.79000	2.31079	2,315,210	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		979.36000	0.97936	965,600	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		11,498.61000	11.49861	11,525,750	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,021.51000	1.02151	1,007,390	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put		6,919.06000	6.91906	6,938,290	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,235.70000	1.23570	1,219,840	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,197.82000	6.19782	6,215,310	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		288.65000	0.28865	282,690	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,512.72000	4.51272	4,483,550	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,249.28000	2.24928	2,253,460	14.44	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call		1,252.12000	1.25212	1,236,140	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,148.03000	6.14803	6,165,400	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		305.11000	0.30511	298,900	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		8,334.34000	8.33434	8,355,200	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,209.89000	2.20989	2,190,800	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,821.81000	12.82181	12,849,280	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,090.71000	1.09071	1,078,320	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		5,688.94000	5.68894	5,704,230	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,478.71000	6.47871	6,448,140	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,217.98000	2.21798	2,222,480	14.48	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Call		1,349.26000	1.34926	1,335,050	13.15	0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		2,356.53000	2.35653	2,336,750	13.12	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		9,372.60000	9.37260	9,395,280	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,985.49000	5.98549	6,001,470	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,230.35000	2.23035	2,211,170	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,942.40000	5.94240	5,958,290	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		537.16000	0.53716	529,560	13.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,126.62000	9.12662	9,093,290	15.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,381.85000	1.38185	1,383,590	15.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,251.21000	2.25121	2,231,920	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,899.80000	5.89980	5,915,580	13.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,111.39000	4.11139	4,122,730	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,402.46000	4.40246	4,377,020	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,083.85000	4.08385	4,095,110	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,432.57000	4.43257	4,407,060	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,056.46000	4.05646	4,067,650	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,372.44000	4.37244	4,347,080	13.53	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											123,929,777.10	1,515	199,38
R2044	On	04/08/2022	Bond Future			11.57619	77.99630	11.57167	78.02519	13.69	297,711,877.10	3,817	29,38
R2044	On	03/11/2022	Bond Future			11.72748	79.21709	11.72234	79.24924	14.51	367,171,212.15	4,635	43,10
R2044	On	02/02/2023	Bond Future			11.85731	76.29646	11.85148	76.33222	15.15	0.00	0	29,40
R2044	On	04/05/2023	Bond Future			11.98931	77.73663	11.98308	77.77414	14.84	0.00	0	
R2044	On	03/08/2023	Bond Future			12.11913	74.88294	12.11250	74.92210	14.82	0.00	0	
Total R2044 Future											664,883,089.25	8,452	101,88
R2044	On	04/08/2022	Bond Future	11.08	Call		8.90000	0.00890	5,470	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,262.24000	3.26224	3,287,700	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		10.13000	0.01013	6,310	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,195.05000	3.19505	3,220,120	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		11.50000	0.01150	7,260	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,128.10000	3.12810	3,152,750	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,331.76000	1.33176	1,309,660	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,393.54000	3.39354	3,403,590	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,356.30000	1.35630	1,334,000	13.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,352.73000	3.35273	3,362,580	13.21	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		231.41000	0.23141	223,910	12.97	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		7,827.22000	7.82722	7,851,870	12.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,100.94000	1.10094	1,080,870	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		3,821.19000	3.82119	3,833,270	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,307.48000	1.30748	1,285,580	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Put		3,434.70000	3.43470	3,444,950	13.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,951.02000	5.95102	5,969,260	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,383.95000	1.38395	1,366,300	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,901.33000	5.90133	5,919,440	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,402.03000	1.40203	1,384,240	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,851.90000	5.85190	5,869,870	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,366.04000	1.36604	1,348,520	13.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,906.25000	5.90625	5,923,260	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,339.25000	2.33925	2,318,640	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,862.67000	5.86267	5,879,570	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,361.09000	2.36109	2,340,380	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,819.56000	5.81956	5,836,360	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,317.79000	2.31779	2,297,290	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,461.23000	4.46123	4,434,400	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,240.15000	4.24015	4,252,480	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,492.45000	4.49245	4,465,540	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,212.60000	4.21260	4,224,850	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,523.75000	4.52375	4,496,760	14.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,185.21000	4.18521	4,197,380	14.45	0.00	0	
Total R2044 Option											0.00	0	3,200
Total For R2044											664,883,089.25	8,452	105,080
R2048	On	04/08/2022	Bond Future			11.53133	81.11751	11.53175	81.11476	13.34	32,447,004.00	400	96,970
R2048	On	03/11/2022	Bond Future			11.68171	77.96006	11.68169	77.96019	14.96	56,599,003.56	726	247,200
R2048	On	02/02/2023	Bond Future			11.81109	79.39873	11.81058	79.40192	14.73	0.00	0	
R2048	On	04/05/2023	Bond Future			11.93395	76.45876	11.93323	76.46319	15.31	0.00	0	
R2048	On	03/08/2023	Bond Future			12.05190	77.96313	12.05100	77.96857	14.42	0.00	0	
Total R2048 Future											89,046,007.56	1,126	344,170
R2048	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		13,826.75000	13.82675	13,824,000	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	0,000	13.98	0.00	0	1,700
R2048	On	04/08/2022	Bond Future	10.20	Put		9,652.47000	9.65247	9,649,720	13.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call		0.00000	0.00000	0,000	13.71	0.00	0	1,200
R2048	On	04/08/2022	Bond Future	10.98	Put		3,765.18000	3.76518	3,760,950	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		1,675.27000	1.67527	1,651,670	12.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		0.00000	0.00000	0,000	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		8,073.12000	8.07312	8,070,370	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		1.40000	0.00140	0,750	12.04	1,200.00	1,600	100
R2048	On	04/08/2022	Bond Future	10.90	Put		4,334.93000	4.33493	4,331,530	12.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3.68000	0.00368	2,200	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.30	Put		8,856.59000	8.85659	8,853,840	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4.13000	0.00413	2,500	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		3,694.62000	3.69462	3,690,240	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4.64000	0.00464	2,850	11.76	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		3,624.22000	3.62422	3,619,680	11.76	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		133.42000	0.13342	112,570	12.15	180,112.00	1,600	1,60
R2048	On	03/11/2022	Bond Future	11.32	Call		1,291.10000	1.29110	1,280,550	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,666.02000	3.66602	3,655,600	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,132.16000	3.13216	3,120,450	14.77	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put		1,759.10000	1.75910	1,747,520	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,022.04000	1.02204	1,012,290	13.67	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Put		4,213.72000	4.21372	4,204,100	13.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,243.56000	1.24356	1,233,130	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,753.58000	3.75358	3,743,280	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,267.27000	1.26727	1,256,780	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,709.69000	3.70969	3,699,330	13.82	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,328.99000	1.32899	1,321,150	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,163.50000	6.16350	6,158,850	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,293.53000	1.29353	1,285,770	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,267.96000	6.26796	6,263,390	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,311.18000	1.31118	1,303,380	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,215.59000	6.21559	6,210,980	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,295.17000	2.29517	2,287,100	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,108.34000	6.10834	6,104,700	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,317.11000	2.31711	2,309,010	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,063.19000	6.06319	6,059,520	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,273.61000	2.27361	2,265,570	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,153.96000	6.15396	6,150,350	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,536.18000	4.53618	4,527,380	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,241.05000	4.24105	4,237,690	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,568.31000	4.56831	4,559,490	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,213.21000	4.21321	4,209,830	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,504.14000	4.50414	4,495,350	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,269.07000	4.26907	4,265,720	13.98	0.00	0	
Total R2048 Option											181,312.00	3,200	9,10
Total For R2048											89,227,319.56	4,326	353,30
R209	On	04/08/2022	Bond Future			11.35213	67.26078	11.36288	67.20639	12.53	10,089,117.00	150	20,50
R209	On	03/11/2022	Bond Future			11.50947	65.16747	11.52012	65.11470	13.96	18,442,394.01	283	7,00
R209	On	02/02/2023	Bond Future			11.64101	66.37106	11.65152	66.31989	13.76	0.00	0	2,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future			11.77299	64.47183	11.78369	64.42065		14.17	0.00	0	
R209	On	03/08/2023	Bond Future			11.89782	65.74055	11.90876	65.68908		13.36	0.00	0	
Total R209 Future												28,531,511.01	433	29,67
R209	On	04/08/2022	Bond Future	10.57	Call			0.14000	0.00014	0,070	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,190.73000	4.19073	4,136,270	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			0.15000	0.00015	0,080	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,135.55000	4.13555	4,081,090	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			0.18000	0.00018	0,090	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,080.46000	4.08046	4,025,980	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			3,246.03000	3.24603	3,275,010	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			930.29000	0.93029	906,500	13.96	0.00	0	6,50
R209	On	03/11/2022	Bond Future	11.02	Call			752.92000	0.75292	760,980	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,298.54000	3.29854	3,253,830	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			11.35000	0.01135	11,310	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,213.67000	11.21367	11,160,860	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			61.88000	0.06188	62,110	12.47	0.00	0	6,50
R209	On	03/11/2022	Bond Future	10.00	Put			8,253.93000	8.25393	8,201,390	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			722.45000	0.72245	730,170	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,372.79000	3.37279	3,327,740	12.51	0.00	0	10,00
R209	On	03/11/2022	Bond Future	11.01	Call			737.58000	0.73758	745,470	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,335.53000	3.33553	3,290,650	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			4.26000	0.00426	4,220	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			12,776.09000	12.77609	12,723,280	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			768.59000	0.76859	776,820	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,261.93000	3.26193	3,217,390	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			1,737.01000	1.73701	1,754,820	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,836.76000	1.83676	1,801,800	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			244.97000	0.24497	247,050	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,589.66000	5.58966	5,538,970	12.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			894.99000	0.89499	903,100	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,233.97000	5.23397	5,190,910	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			870.79000	0.87079	878,690	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,316.56000	5.31656	5,273,290	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			882.83000	0.88283	890,840	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,275.17000	5.27517	5,232,010	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,668.47000	1.66847	1,681,650	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			5,006.52000	5.00652	4,968,520	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,636.98000	1.63698	1,649,940	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			5,077.82000	5.07782	5,039,600	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.10	Call		1,652.78000	1.65278	1,665,850	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,042.19000	5.04219	5,004,080	13.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,491.24000	3.49124	3,514,290	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,297.78000	3.29778	3,269,360	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,442.73000	3.44273	3,465,550	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,342.99000	3.34299	3,314,340	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,467.08000	3.46708	3,490,010	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,320.45000	3.32045	3,291,910	12.83	0.00	0	
Total R209 Option											0.00	0	35,00
Total For R209											28,531,511.01	433	64,67
R210	On	04/08/2022	Bond Future			223.28201	223.28201	224.37008	224.37008		0.00	0	43
R210	On	03/11/2022	Bond Future			223.83492	223.83492	224.94834	224.94834		0.00	0	61
R210	On	02/02/2023	Bond Future			228.01670	228.01670	229.15953	229.15953		0.00	0	30
R210	On	04/05/2023	Bond Future			229.27192	229.27192	230.43955	230.43955		0.00	0	
R210	On	03/08/2023	Bond Future			233.82550	233.82550	235.01879	235.01879		0.00	0	
Total R210 Future											0.00	0	1,41
Total For R210											0.00	0	1,41
R213	On	04/08/2022	Bond Future			10.97572	81.38569	11.00276	81.25980	9.63	22,299,679.06	274	28,94
R213	On	03/11/2022	Bond Future			11.16825	79.11779	11.19584	78.99294	10.61	21,045,332.14	266	14,04
R213	On	02/02/2023	Bond Future			11.33320	80.57745	11.36137	80.45339	10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.49346	78.54667	11.52267	78.42139	10.38	0.00	0	
R213	On	03/08/2023	Bond Future			11.64965	80.09121	11.68003	79.96437	9.77	0.00	0	
Total R213 Future											43,345,011.20	540	42,98
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			5,454.03000	5.45403	5,328,140	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			5,403.33000	5.40333	5,277,440	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	8.25	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			5,352.68000	5.35268	5,226,790	8.25	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			4,152.13000	4.15213	4,046,600	10.01	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			192.92000	0.19292	201,760	10.22	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			5,947.75000	5.94775	5,831,740	10.22	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Call			297.15000	0.29715	310,470	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Put			5,020.00000	5.02000	4,908,470	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Call			420.76000	0.42076	439,120	10.03	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			4,271.98000	4.27198	4,165,490	10.03	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Call			20.57000	0.02057	21,570	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Put			10,124.25000	10.12425	10,000,400	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			24.75000	0.02475	25,960	10.33	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 Interr
R213	On	03/11/2022	Bond Future	9.19	Put		9,812.16000	9.81216	9,688,520	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		142.43000	0.14243	149,030	10.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		428.69000	0.42869	447,370	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,231.83000	4.23183	4,125,660	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		436.74000	0.43674	455,740	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,191.84000	4.19184	4,085,990	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		445.04000	0.44504	464,360	10.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,594.41000	6.59441	6,476,160	10.29	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.22	Put		5,851.85000	5.85185	5,748,520	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		623.12000	0.62312	644,080	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,812.01000	5.81201	5,708,910	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		725.94000	0.72594	749,890	9.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,343.84000	5.34384	5,243,730	9.83	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		10,621.59000	10.62159	10,502,020	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		465.16000	0.46516	481,350	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,714.05000	6.71405	6,606,180	9.96	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		607.10000	0.60710	627,600	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,891.65000	5.89165	5,788,090	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		615.15000	0.61515	635,880	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		801.89000	0.80189	827,980	9.80	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		5,041.91000	5.04191	4,943,940	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,586.98000	4.58698	4,673,800	10.50	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,007.83000	1.00783	970,590	10.50	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		111.54000	0.11154	116,030	9.96	0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		1,358.54000	1.35854	1,395,150	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,806.95000	4.80695	4,718,280	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,371.38000	1.37138	1,408,260	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,774.50000	4.77450	4,686,100	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,346.05000	1.34605	1,382,380	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,839.77000	4.83977	4,750,820	9.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,155.42000	3.15542	3,088,820	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,883.81000	2.88381	2,944,320	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,134.70000	3.13470	3,068,370	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,905.06000	2.90506	2,965,850	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,114.09000	3.11409	3,048,040	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,862.63000	2.86263	2,922,870	9.31	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											43,345,011.20	540	48,28
R214	On	04/08/2022	Bond Future			11.50115	64.84470	11.49650	64.86914	13.49	16,859,622.00	260	75.14

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		11.65011	62.57090	11.64482	62.59816		15.10	30,847,453.70	493	2,90
R214	On	02/02/2023	Bond Future		11.77789	63.72545	11.77192	63.75568		14.90	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.89929	61.63082	11.89293	61.66251		15.41	0.00	0	
R214	On	03/08/2023	Bond Future		12.01562	62.84320	12.00889	62.87621		14.54	0.00	0	
Total R214 Future											47,707,075.70	753	143,54
R214	On	04/08/2022	Bond Future	10.97	Call		4.54000	0.00454	2,640	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,873.77000	2.87377	2,896,310	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		5.07000	0.00507	2,990	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,817.89000	2.81789	2,840,250	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		5.67000	0.00567	3,380	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,762.14000	2.76214	2,784,290	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,179.44000	1.17944	1,160,270	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,729.08000	2.72908	2,737,170	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,200.35000	1.20035	1,181,020	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,696.42000	2.69642	2,704,350	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,158.86000	1.15886	1,139,860	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,762.13000	2.76213	2,770,390	13.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,856.48000	4.85648	4,872,000	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,146.84000	1.14684	1,132,010	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,815.80000	4.81580	4,831,200	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,161.81000	1.16181	1,146,870	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,775.31000	4.77531	4,790,600	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,132.00000	1.13200	1,117,290	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,998.13000	1.99813	1,980,500	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,748.46000	4.74846	4,762,520	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,018.31000	2.01831	2,000,590	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,715.25000	4.71525	4,729,220	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,038.61000	2.03861	2,020,790	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,682.23000	4.68223	4,696,100	14.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,213.90000	3.21390	3,223,650	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,894.86000	3.89486	3,871,740	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,256.88000	3.25688	3,266,770	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,921.53000	3.92153	3,898,340	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,235.32000	3.23532	3,245,140	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,948.27000	3.94827	3,925,010	14.17	0.00	0	
Total R214 Option											0.00	0	
Total For R214											47,707,075.70	753	143,54
Total for Bond											2,398,092,749.94	29,286	1,952,40
ES23	On	25/01/2023	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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
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			800.65600	800.65600	800.49900	800.49900				48,039,360.00	6	4
GOVI On 03/11/2022 GOVI			813.31600	813.31600	813.16600	813.16600				0.00	0	8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI		828.30700	828.30700	828.16500	828.16500			0.00	0	
GOVI	On	04/05/2023	GOVI		843.90100	843.90100	843.76000	843.76000			0.00	0	
GOVI	On	03/08/2023	GOVI		860.46300	860.46300	860.32200	860.32200			0.00	0	
Total GOVI Future											48,039,360.00	6	87
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		187,810.00000	18.78100	186,240,000		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		187,610.00000	18.76100	186,040,000		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		187,710.00000	18.77100	186,140,000		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		72,540.00000	7.25400	71,040,000		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		72,640.00000	7.26400	71,140,000		0.00	0	
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		72,440.00000	7.24400	70,940,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		226,550.00000	22.65500	225,130,000		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		226,650.00000	22.66500	225,230,000		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		226,750.00000	22.67500	225,330,000		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		91,000.00000	9.10000	89,590,000		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		91,100.00000	9.11000	89,690,000		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		91,200.00000	9.12000	89,790,000		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		231,120.00000	23.11200	232,530,000		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		231,020.00000	23.10200	232,430,000		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		230,920.00000	23.09200	232,330,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											48,039,360.00	6	87
Total for GOVI											48,039,360.00	6	87
AL37	On	04/08/2022	Index Future		808.73600	808.73600	808.52400	808.52400			0.00	0	
AL37	On	03/11/2022	Index Future		821.52400	821.52400	821.31900	821.31900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			836.66700	836.66700	836.46800	836.46800			0.00	0	
AL37	On	04/05/2023	Index Future			852.41800	852.41800	852.21900	852.21900			0.00	0	
AL37	On	03/08/2023	Index Future			869.14700	869.14700	868.94700	868.94700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			910.53600	910.53600	909.84100	909.84100			0.00	0	
AL7T	On	03/11/2022	Index Future			924.93300	924.93300	924.23900	924.23900			0.00	0	
AL7T	On	02/02/2023	Index Future			941.98200	941.98200	941.28600	941.28600			0.00	0	
AL7T	On	04/05/2023	Index Future			959.71600	959.71600	959.01100	959.01100			0.00	0	
AL7T	On	03/08/2023	Index Future			978.55000	978.55000	977.83600	977.83600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			812.15400	812.15400	812.01200	812.01200			121,823,100.00	15	2
ALBI	On	03/11/2022	Index Future			824.99600	824.99600	824.86200	824.86200			123,749,400.00	15	13
ALBI	On	02/02/2023	Index Future			840.20200	840.20200	840.07600	840.07600			0.00	0	
ALBI	On	04/05/2023	Index Future			856.02000	856.02000	855.89500	855.89500			0.00	0	
ALBI	On	03/08/2023	Index Future			872.81900	872.81900	872.69600	872.69600			0.00	0	
Total ALBI Future												245,572,500.00	30	16
Total For ALBI												245,572,500.00	30	16
IGOV	On	04/08/2022	Index Future			315.52800	315.52800	317.09400	317.09400			0.00	0	
IGOV	On	03/11/2022	Index Future			320.59500	320.59500	322.19100	322.19100			0.00	0	68
IGOV	On	02/02/2023	Index Future			326.58200	326.58200	328.21100	328.21100			0.00	0	
IGOV	On	04/05/2023	Index Future			332.80500	332.80500	334.46700	334.46700			0.00	0	
IGOV	On	03/08/2023	Index Future			339.41100	339.41100	341.10600	341.10600			0.00	0	
Total IGOV Future												0.00	0	71
Total For IGOV												0.00	0	71
Total for Index												245,572,500.00	30	88
JIBAR f	On	17/08/2022	Jibar Future			5.77500	94.22500	5.77500	94.22500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.88500	94.11500	5.88500	94.11500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.50000	93.50000	6.48000	93.52000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.60000	93.40000	6.58000	93.42000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.12500	92.87500	7.10500	92.89500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.23000	92.77000	7.21000	92.79000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.58000	92.42000	7.55000	92.45000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.92500	92.07500	7.85000	92.15000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.19500	91.80500	8.12000	91.88000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.09500	91.90500	8.01500	91.98500			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.26000	91.74000	8.18500	91.81500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.18500	91.81500	8.10000	91.90000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										2,691,704,609.94	29,322	1,954,58
ABCPI3 On 07/12/2023 Spot Bond			2.13800	325.18575	2.13800	324.94467				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.71822				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.61558				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.82740	9.65000	100.74954				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.19000	85.56076	12.19000	85.47781				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.05861				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.69258				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.54776				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.38437				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.46974				0.00	0	
Total ABFN22 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 ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.31235				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.96618				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.25287				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.56562				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.52746				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.89796				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.38556				0.00	0	200,000,00
Total ABFN32 SPOT										0.00	0	200,000,00
Total For ABFN32										0.00	0	200,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.53487				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.10135				0.00	0	1,400,000,00
Total ABFN35 SPOT										0.00	0	1,400,000,00
Total For ABFN35										0.00	0	1,400,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.69996				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.97102				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.68031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.79533				0.00	20,000,000	1,720,000,00
Total ABFN40 SPOT										0.00	20,000,000	1,720,000,00
Total For ABFN40										0.00	20,000,000	1,720,000,00
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.63185				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.27280				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.12871				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.13435				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.13842				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.50373				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.08283				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	101.01580				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.45058				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.03393				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.27241				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.25083				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.10419				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.14050				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.17082				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.42352				0.00	10,000,000	690,000,00
Total ABGN01 SPOT										0.00	10,000,000	690,000,00
Total For ABGN01										0.00	10,000,000	690,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.44343				0.00	10,000,000	430,000,00
Total ABGN02 SPOT										0.00	10,000,000	430,000,00
Total For ABGN02										0.00	10,000,000	430,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.45386				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.84907				0.00	1,000,000,000	500,000,00
Total ABJ01 SPOT										0.00	1,000,000,000	500,000,00
Total For ABJ01										0.00	1,000,000,000	500,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.26785				0.00	1,600,000,000	800,000,00
Total ABJ02 SPOT										0.00	1,600,000,000	800,000,00
Total For ABJ02										0.00	1,600,000,000	800,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.09564				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.53678				0.00	0	
Total ABJ04 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 ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.52250			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.94000	6.94000	6.94000	154.82537			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.10838	100.00000	44.78575			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.67000	2.67000	2.67000	161.08087			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.62000	3.62000	3.62000	215.19231			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	233.11741			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.46000	8.46000	8.46000	102.76796			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.13000	9.13000	9.13000	105.94204			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.99000	102.87301	6.99000	102.81507			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.82000	106.68808	8.82000	106.61303		606,816,000,000.00	68,800,000	34,400,000	
Total ABS16 SPOT								606,816,000,000.00	68,800,000	34,400,000	
Total For ABS16								606,816,000,000.00	68,800,000	34,400,000	
ABS17 On 11/11/2027 Spot Bond			9.54000	106.79812	9.54000	106.71701			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.43000	106.01853	7.43000	105.95549			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.73500	100.29440	9.73500	100.21671				0.00	0	1,110,000.00
Total ABS7 SPOT										0.00	0	1,110,000.00
Total For ABS7										0.00	0	1,110,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.31077	100.00000	15.20988				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.24800	328.97030	1.24800	328.75020				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.00500	12.00500	12.00500	98.73012			2,401,000,000.00	200,000,000	100,000.00	
Total ABX01 SPOT									2,401,000,000.00	200,000,000	100,000.00	
Total For ABX01									2,401,000,000.00	200,000,000	100,000.00	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.70773				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.68660				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.60933				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.68482				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.68482				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.70285				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.70285				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	186.66072				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	189.94124				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.65097				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.17744				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.17742				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.39697				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.14834				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.26873				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.23933				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.66723				0.00	0	160,000,00
Total AGT01 SPOT										0.00	0	160,000,00
Total For AGT01										0.00	0	160,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.83851				0.00	200,000,000	410,000,00
Total AGT02 SPOT										0.00	200,000,000	410,000,00
Total For AGT02										0.00	200,000,000	410,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.81243				0.00	300,000,000	150,000,00
Total AGT03 SPOT										0.00	300,000,000	150,000,00

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 AGT03									0.00	300,000,000	150,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	103.36907			0.00	0	472,000,000
Total AGT04 SPOT									0.00	0	472,000,000
Total For AGT04									0.00	0	472,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.06420			0.00	0	
Total AH2A11 SPOT									0.00	0	
Total For AH2A11									0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.07001			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.43000	94.77406	9.43000	94.70290		7,544,000,000,000.00	800,000,000	200,000,000	
Total AH2A31 SPOT								7,544,000,000,000.00	800,000,000	200,000,000	
Total For AH2A31								7,544,000,000,000.00	800,000,000	200,000,000	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.07895			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.10871			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.14580			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.04850			0.00	0	
Total AHF2O2 SPOT									0.00	0	
Total For AHF2O2									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.16276			0.00	90,800,000	22,700,000
Total AHF5A2 SPOT									0.00	90,800,000	22,700,000
Total For AHF5A2									0.00	90,800,000	22,700,000
AHF5A On 21/08/2023 Spot Bond			8.98500	105.23999	8.98500	105.16336			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.09875			0.00	0	
Total AHF5A4 SPOT									0.00	0	
Total For AHF5A4									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.21761			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.29073				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.19797				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.13330				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.53817				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.21750				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.29060				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.80178				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.27748				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.35743				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.25405				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.22664				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.32714				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.29242				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.39657				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.85647				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.15000	104.72023	9.15000	104.64346				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.59700	101.01533	9.59700	100.93816				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.05500	86.99997	13.05500	86.91032				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.80000	192.74050	5.80000	192.54095				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.25583				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.51457				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.08580				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.77699				0.00	0	
Total APF10 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 APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.74947				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.35764				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.76502				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.10000	247.87408	5.10000	247.63129				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.71000	214.02314	5.71000	213.80310				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.49000	205.97070	4.49000	205.77900				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.07000	114.66078	5.07000	114.54849				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.01617				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.06731				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.75582				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.59980				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.26199				0.00	236,000,000	59,000,00

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 ASN278 SPOT										0.00	236,000,000	59,000,000
Total For ASN278										0.00	236,000,000	59,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	101.29682				0.00	129,600,000	32,400,000
Total ASN279 SPOT										0.00	129,600,000	32,400,000
Total For ASN279										0.00	129,600,000	32,400,000
ASN279 On 21/08/2023 Spot Bond					0.00000	101.21395				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.81028				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.50754				0.00	68,800,000	17,200,000
Total ASN291 SPOT										0.00	68,800,000	17,200,000
Total For ASN291										0.00	68,800,000	17,200,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.64461				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	101.45067				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 31/03/2029 Spot Bond			4.49500	4.49500	4.49500	112.16554				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	103.18209				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.76408				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.86736				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	101.41940				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33 On 20/06/2024 Spot Bond					0.00000	100.09814				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.18000	113.12436	5.18000	113.01257				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.65515				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.16436				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.80010				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.62868				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.62868				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.06920				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.93859				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.78827				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.28162				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.07621				0.00	0	
Total ASN381 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 ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.72890				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.72890				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.99882				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.98644				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.17834				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.67650				0.00	236,400,000	59,100,000
Total ASN399 SPOT										0.00	236,400,000	59,100,000
Total For ASN399										0.00	236,400,000	59,100,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.61804				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.72386				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.88843				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.04571				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.54376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.56068				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.75229				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.15345				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.97064				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.06352				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.06502				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	99.94929				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.45318				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.32552				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.87958				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	112.36098				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	104.34140				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.27277				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.66379				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.66379				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.62552				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.82500	94.74392	10.82500	94.66209				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.00500	94.54317	10.00500	94.46755				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.55500	93.36428	10.55500	93.28560				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.55500	93.36428	10.55500	93.28560				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	99.97508	9.10000	99.95016				0.00	0	
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.02923	11.05000	99.94059				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.02911	11.00000	99.94086				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.02782	10.50000	99.94348				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.02782	10.50000	99.94348				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.41025				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.94055				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.37210				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.02807	10.60000	99.94295				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.01864	10.47000	99.94363				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.02794	10.55000	99.94321				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.52081				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.08803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.93603				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.56012				0.00	320,000,000	160,000,000
Total ASN575 SPOT										0.00	320,000,000	160,000,000
Total For ASN575										0.00	320,000,000	160,000,000
ASN575 On 20/12/2022 Spot Bond					0.00000	100.59694				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.84576				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.94253				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.66303				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	104.59708	9.22000	99.95021				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.20877				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.13686				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.13399				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.08447				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	101.29011				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.97250				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.93032				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.60178				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.76198				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.64383				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.42438				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.73454				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.60980				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.31996				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.38516				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.71335				0.00	0	
Total ASN633 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.78276				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.06158				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.85660				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.87697				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.27280				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.53622				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.16218				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.31257				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.39601				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.48942				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.75003				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.78171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.32418				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.06532				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.51866				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.99954				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.93363				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.34255				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.93029				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.67606				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.68135				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.60749				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.45460				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.67035				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.40924				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.54405				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.00276				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.34463				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.38712				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.82073				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.13224				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.98948				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.93549				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.20862				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.54193				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.64963				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.66020				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.76013				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.93804				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.80795				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.76226				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.25884	10.25884	10.25884	101.90516				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.00294				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	105.02690				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.93116				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.93847				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.93842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.83087				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.56131				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.39182				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.37566				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.24998				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.27335				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.87528				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.27050				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.33673				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.33562				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.21041				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.16776				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.16776				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.93128				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.71106				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.01195				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.01086				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.01086				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.15098				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.17273				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.05505				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.05544				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.05663				0.00	0	
Total ASN847 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 ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.64972				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.67102				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.29452				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.07582				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	99.99986				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.16471				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	99.89331				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.86095				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.86095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.71817				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.75806				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.75806				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.84395				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.72027				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.59746				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.42455				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.57617				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.55501				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	99.93955				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.26012				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN886 On 18/04/2029 Spot Bond					0.00000	100.20609				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.25229				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.26416				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.35925				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.18082				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.38875				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.71500	100.07368	7.71500	100.01162				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19454				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.95631				0.00	0	500,000,00
Total BAW36 SPOT										0.00	0	500,000,00
Total For BAW36										0.00	0	500,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.17771				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.18707				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.61500	12.61500	12.61500	102.70343			2,775,300,000,000.00		220,000,000	220,000,00
Total BAYA72 SPOT									2,775,300,000,000.00		220,000,000	220,000,00

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 BAYA72										2,775,300,000.00	220,000,000	220,000,000
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.15006				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.28672				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.75579				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.20552				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.99871				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.88822				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.63914				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.67836				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.68504				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.82906				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.56969				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.97183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.81272				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.62067				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.63976				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.62020				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.59294				0.00	162,000,000	81,000,000
Total BAYA94 SPOT										0.00	162,000,000	81,000,000
Total For BAYA94										0.00	162,000,000	81,000,000
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.61253				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.64009				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.67944				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.67858				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.77608				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.03541				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.79593				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	100.77694				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.86826				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.07318				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.77644				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.76887				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.77608				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.56000	9.56000	9.56000	96.00487				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.84394				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.18029				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.90798				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.27209				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.84272				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.93775				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.58246				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.05678				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.75774				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.14000	105.03702	9.14000	104.95882				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.22424				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.07124				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.85981				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.77781				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.72791				0.00	400,000,000	470,000,00

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 BGT01 SPOT										0.00	400,000,000	470,000,000
Total For BGT01										0.00	400,000,000	470,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.67805				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.89000	104.06818	7.89000	104.00255				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.20143				0.00	0	500,000,000
Total BID13 SPOT										0.00	0	500,000,000
Total For BID13										0.00	0	500,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.98580				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.42573				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.47393				0.00	400,000,000	200,000,000
Total BID16 SPOT										0.00	400,000,000	200,000,000
Total For BID16										0.00	400,000,000	200,000,000
BID17 On 24/06/2027 Spot Bond					0.00000	100.49199				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.99948				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.23924				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.37300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.64200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.12100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	44.81700				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	101.03393				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.70159				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.70582				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.33979				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.15576				0.00	200,000,000	100,000,000
Total BPPF19 SPOT										0.00	200,000,000	100,000,000
Total For BPPF19										0.00	200,000,000	100,000,000
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.88572				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.28219				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.53089				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.91024				0.00	400,000,000	200,000,000
Total BPPF25 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BPPF25									0.00	400,000,000	200,000,000
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.35733			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.90777			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.90507			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.02461			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.30733			0.00	0	400,000,000
Total BPPF32 SPOT									0.00	0	400,000,000
Total For BPPF32									0.00	0	400,000,000
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.91384			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	100.46512			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.81337			0.00	0	100,000,000
Total BWZJ25 SPOT									0.00	0	100,000,000
Total For BWZJ25									0.00	0	100,000,000
CBL29: On 30/04/2024 Spot Bond					0.00000	99.78240			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	99.77448			0.00	10,000,000	610,000,000
Total CBL30 SPOT									0.00	10,000,000	610,000,000
Total For CBL30									0.00	10,000,000	610,000,000
CCT01: On 23/06/2023 Spot Bond			9.05500	104.26926	9.05500	104.19359		21,732,000,000,000.00		2,400,000,000	600,000,000

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 CCT01 SPOT									21,732,000,000.00	2,400,000,000	600,000,000
Total For CCT01									21,732,000,000.00	2,400,000,000	600,000,000
CCT02 On 12/06/2024 Spot Bond			9.35500	105.34472	9.35500	105.26580			9,355,000,000.00	1,000,000,000	500,000,000
Total CCT02 SPOT									9,355,000,000.00	1,000,000,000	500,000,000
Total For CCT02									9,355,000,000.00	1,000,000,000	500,000,000
CCT03 On 15/03/2025 Spot Bond			9.90500	107.02756	9.90500	106.94325			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			11.44500	11.44500	11.44500	97.47495			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.86628			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.38995			0.00	0	0
Total CGR46 SPOT									0.00	0	0
Total For CGR46									0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	101.47947			0.00	0	0
Total CGR47 SPOT									0.00	0	0
Total For CGR47									0.00	0	0
CGR50 On 23/10/2023 Spot Bond					0.00000	100.10928			0.00	0	0
Total CGR50 SPOT									0.00	0	0
Total For CGR50									0.00	0	0
CGR51 On 23/10/2024 Spot Bond					0.00000	100.11441			0.00	93,000,000	46,500,000
Total CGR51 SPOT									0.00	93,000,000	46,500,000
Total For CGR51									0.00	93,000,000	46,500,000
CGR52 On 30/06/2025 Spot Bond					0.00000	100.61640			0.00	0	0
Total CGR52 SPOT									0.00	0	0
Total For CGR52									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			4.77000	106.93125	4.77000	104.87000			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.78200			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	100.63568				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.90500	106.27257	8.90500	106.19711				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	111.08559	8.70700	109.62300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.74520				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.01420				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.18530	10.98000	103.09543				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	107.62600				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.23747	6.50000	102.94100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.94100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.64459				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.31254				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.30244				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.37000	151.09806	5.37000	150.94643				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.81000	149.52455	5.81000	149.36923				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.41883				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			8.15000	99.91077	8.15000	99.97767				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.18132				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.55000	106.94548	8.55000	106.87251				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.53718				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.24562				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.26256				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.85108				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.20412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.81864				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.33134				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.58687				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.70654	9.96000	103.62274				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.47567	10.01000	102.39346				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.27195				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.78329				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.10555				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.58177	9.20000	103.50427				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.42096				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.19571				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	102.09805				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.33576				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.78329				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.69762				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.08811				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.78500	99.30582	10.78500	99.22081				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.51377				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.08354				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.11576				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.35800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.47856				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.25500	103.68002	10.25500	103.59413				0.00	0	
Total CLN546 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 CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.30500	102.85796	10.30500	102.77373				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.39500	101.56532	10.39500	101.48146				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.07417				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.34478				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.33141				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.22261				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.13813				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	126.85800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.40595				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.07626	10.19000	102.04062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.25500	101.94598	10.25500	101.86290				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.07973				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.26634				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.70508				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.94476				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.33041				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.48500	100.79362	10.48500	100.70968				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.39534				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.33689				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.74674				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.76094				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.08042				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.39534				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.38153				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.83366				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.08288				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.04425				0.00	400,000,000	200,000,000
Total CLN585 SPOT										0.00	400,000,000	200,000,000
Total For CLN585										0.00	400,000,000	200,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	103.25272				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.58379				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.64171				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.83283				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.58232				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.79000	153.05895	3.79000	123.50620				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.39185				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.62109				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.20463				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	101.61929				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.37159				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.78203				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.64171				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.64171				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.52600				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	104.19990				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.36017				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.26762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.98977				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.08887				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.20827				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.34167	9.32000	102.26528				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.08260				0.00	400,000,000	200,000,000
Total CLN610 SPOT										0.00	400,000,000	200,000,000
Total For CLN610										0.00	400,000,000	200,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.05658				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.90114				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.17180				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.29140				0.00	400,000,000	200,000,000
Total CLN614 SPOT										0.00	400,000,000	200,000,000
Total For CLN614										0.00	400,000,000	200,000,000
CLN615 On 30/09/2022 Spot Bond					0.00000	100.39897				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	93.48300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.40523				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.88845				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.06597				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.01877				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.06781				0.00	300,000,000	150,000,000
Total CLN621 SPOT										0.00	300,000,000	150,000,000
Total For CLN621										0.00	300,000,000	150,000,000
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.08461				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.11000	100.54574	8.11000	100.48130				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.37648				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.35340				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.98000	58.90283	12.98000	77.56321				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond										0.00	0	
Total CLN628 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 CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.21216				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.95500	100.57835	10.95500	100.48948				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.37067				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.17145				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.31076				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.39688				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.05102				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.16260				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.36486				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.59277				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.48104				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	100.06737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.16809				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.63001				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.20226				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.63107				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.49532				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.03423				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.36486				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.11288				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.36486				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.83200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.77679				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.64357				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.16387				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.16400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	109.57300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	138.05800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.31423				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.36992				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.62039				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.80427				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.09170				0.00	0	
Total CLN669 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 CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.17591				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.50040				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.38747	154.68508	4.38747	125.59222				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.38747	154.68508	4.38747	125.59303				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.52943				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.60685				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.62321				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.18553				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.58197				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.83746				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.59654				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.61306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.56360				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.72625				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.72603				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.15809				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.57924				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.63886				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.65006				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.15895				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.64143				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.50188				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.94714				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 11/11/2022 Spot Bond					0.00000	101.21183				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.28850				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.71133				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.72337				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.64555				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.75824				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.62410				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.83920				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.08239				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.66555				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.17154				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.62822				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.62822				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.62822				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	79.87717				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.68940				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.87356				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.19619				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.90561				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.90698				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.57771				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.57771				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.57771				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.58802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.58802				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.58802				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.40830				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.44769				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.08704				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.70192				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.29847				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.13948				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.74516				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.67700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.98472				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.34549				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.56677				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	102.46827				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.18774				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	101.26055				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond					0.00000	100.63880				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.93196				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.75198				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.39462				0.00	0	
Total CLN751 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 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	99.95986				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.85831				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.06289				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.03181				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.21907				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	101.37219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.96559				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	91.68488				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	99.95986				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.64441				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.84218				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.57160				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.90020				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.05134				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.18248				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.92995				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			6.87000	6.87000	6.87000	120.58239				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.12841				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	101.35305				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.93970				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.93929				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.69292				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.93151				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.93724				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.93634				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.52226				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.55615				0.00	0	
Total CLN786 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 CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.52226				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.42059				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.28427				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.71000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.82644				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.52232				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.93184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.93099				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.93099				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.21664				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.19056				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 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	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.93905				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.09242				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.93069				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.22481				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.93643				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.58195				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.56000	96.07839	9.56000	96.00487				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.58699				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.03334				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.60244				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.49028				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.49028				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.93069				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.93973				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN820 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 CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.52232				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 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	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	99.93156				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.38795				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	99.93169				0.00	480,000,000	240,000,000
Total CLN829 SPOT										0.00	480,000,000	240,000,000
Total For CLN829										0.00	480,000,000	240,000,000
CLN83 On 31/07/2026 Spot Bond					0.00000	99.89388				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.88046				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	99.93156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.90656				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.93498				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.93513				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.93513				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.93504				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.84401				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.64231				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.48173				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.10300				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.52000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.79100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN844 On 07/09/2026 Spot Bond					0.00000	100.58521				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.48285				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.47436				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.56353				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.56353				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.56317				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.92668				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.62714				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.38605				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.39658				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.30580				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.31516				0.00	0	
Total CLN855 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 CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.30099				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.68847				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	86.15382				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	99.94146				0.00	0	
Total CLN859 SPOT										0.00	0	
Total For CLN859										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.03563				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.11367				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.09848				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.16321				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.29632				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond					0.00000	96.54000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.18018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 15/07/2029 Spot Bond					0.00000	99.94151				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN872 On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			441,962,000,000.00	24,419,620,000	24,419,620,000	
Total CLN872 SPOT									11,962,000,000,000.00	24,419,620,000	24,419,620,000	
Total For CLN872									11,962,000,000,000.00	24,419,620,000	24,419,620,000	
COJ05 On 05/06/2023 Spot Bond			9.52000	104.00028	9.52000	103.92102			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			11.52500	101.01003	11.52500	100.91730			16,135,000,000,000.00	1,400,000,000	700,000,000	
Total COJ08 SPOT									16,135,000,000,000.00	1,400,000,000	700,000,000	
Total For COJ08									16,135,000,000,000.00	1,400,000,000	700,000,000	
COJG0 On 09/06/2024 Spot Bond			10.61000	100.73989	10.61000	100.65456			0.00	0	0	
Total COJG01 SPOT									0.00	0	0	
Total For COJG01									0.00	0	0	
COT01 On 03/04/2023 Spot Bond			8.98500	103.04405	8.98500	102.96984			0.00	0	0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			13.31500	91.17332	13.31500	91.07704			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.90500	91.35456	11.90500	91.26800			0.00	0	0	
Total COT03 SPOT									0.00	0	0	
Total For COT03									0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.93552			0.00	0	0	
Total DENG88 SPOT									0.00	0	0	
Total For DENG88									0.00	0	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.99948			0.00	0	0	
Total DENG99 SPOT									0.00	0	0	
Total For DENG99									0.00	0	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.14623			0.00	0	0	
Total DSY01 SPOT									0.00	0	0	
Total For DSY01									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.57993				0.00	2,000,000,000	3,000,000,000
Total DSY02 SPOT										0.00	2,000,000,000	3,000,000,000
Total For DSY02										0.00	2,000,000,000	3,000,000,000
DSY03 On 21/11/2024 Spot Bond			10.65500	10.65500	10.65500	101.53893				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.12600				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.48897				0.00	1,000,000,000	500,000,000
Total DSY05 SPOT										0.00	1,000,000,000	500,000,000
Total For DSY05										0.00	1,000,000,000	500,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	100.65233				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.65953				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.38718				0.00	1,200,000,000	600,000,000
Total DTF001 SPOT										0.00	1,200,000,000	600,000,000
Total For DTF001										0.00	1,200,000,000	600,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.40134				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.40000	105.14453	8.40000	105.07284				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	70.75651	100.00000	70.28258				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.75651	100.00000	70.28258				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.05000	105.28570	9.05000	105.20851				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	104.38013	9.69000	104.29831				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38013	9.69000	104.29831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.85500	94.95068	10.85500	94.86753				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.97500	96.21760	11.97500	96.12491				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	104.56503	10.10000	104.47969				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.56503	10.10000	104.47969				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.01792				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.11217				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.06264				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.39564				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.93159				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.05522				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.77622				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.71756				0.00	0	
Total DVFB25 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 DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.31254				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.94599				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.17079				0.00	40,000,000	4,220,000,00
Total DVFB28 SPOT										0.00	40,000,000	4,220,000,00
Total For DVFB28										0.00	40,000,000	4,220,000,00
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.94348				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.89465				0.00	0	500,000,00
Total DVFB30 SPOT										0.00	0	500,000,00
Total For DVFB30										0.00	0	500,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.19486				0.00	250,600,000	635,300,00
Total DVFB31 SPOT										0.00	250,600,000	635,300,00
Total For DVFB31										0.00	250,600,000	635,300,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.81823				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.84798				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.46000	105.97829	8.46000	105.90673				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.36000	115.10651	5.36000	114.99163				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.07000	101.87278	5.07000	101.77302				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL0371 On 31/01/2037 Spot Bond			2.25000	142.88658	2.25000	142.77922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.90000	148.20945	4.90000	148.06695				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.02000	131.99646	5.02000	131.86830				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.00000	127.06040	5.00000	126.93725				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.18000	116.30664	5.18000	116.19198				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.04000	104.19190	5.04000	104.09011				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	142.88658	2.25000	142.77922				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	163.81851				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.16992				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	125.09373				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	124.18866				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.35519				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.79573				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.71955				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.47426				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.41376				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.59336				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.24604				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	101.00555				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	101.78907				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.96500	100.96913	10.96500	100.88130				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.87500	12.87500	12.87500	93.05454				0.00	0	
Total EMM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.92500	12.92500	12.92500	97.10598			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			11.05500	11.05500	11.05500	99.82774			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.05500	11.05500	11.05500	99.30569		2,211,000,000,000.00	200,000,000	100,000,00	
Total EMM07 SPOT								2,211,000,000,000.00	200,000,000	100,000,00	
Total For EMM07								2,211,000,000,000.00	200,000,000	100,000,00	
EMM07 On 17/07/2032 Spot Bond			12.85000	12.85000	12.85000	68.99981			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.15500	12.15500	12.15500	96.70635			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.85000	12.85000	12.85000	90.23585			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.41525			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.84452			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.75567			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.81273			0.00	0	
Total EPF019 SPOT									0.00	0	
Total For EPF019									0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.80927			0.00	0	
Total EPF020 SPOT									0.00	0	
Total For EPF020									0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.02156			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.08796				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.89391				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.73736				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	101.25028				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.68240				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.46185				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.35871				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.09020				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.94129				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.56361				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.26419				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT009 On 11/11/2022 Spot Bond					0.00000	101.23389				0.00	200,000,000	100,000,000
Total EQT009 SPOT										0.00	200,000,000	100,000,000
Total For EQT009										0.00	200,000,000	100,000,000
EQT010 On 12/11/2024 Spot Bond					0.00000	101.43153				0.00	0	400,000,000
Total EQT010 SPOT										0.00	0	400,000,000
Total For EQT010										0.00	0	400,000,000
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.23196				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.29191				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.26184				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.32180				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.27966				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	101.15402				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.26212				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.19212				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.25206				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.76000	101.19207	7.76000	101.12991				0.00	0	1,500,000,000
Total ES23 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ES23										0.00	0	1,500,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.14371	10.00000	100.06528				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.05500	95.94409	10.05500	95.86697			307,674,881,593,000.00		30,599,192,600	13,977,474,30
Total ES26 SPOT									17,674,881,593,000.00		30,599,192,600	13,977,474,30
Total For ES26									17,674,881,593,000.00		30,599,192,600	13,977,474,30
ES26/R On 02/04/2026 Spot Bond			7.85000	102.57826	7.85000	102.51354				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.28500	74.20432	12.29000	74.10856			4,385,170,062,000.00		356,953,200	966,965,40
Total ES33 SPOT									4,385,170,062,000.00		356,953,200	966,965,40
Total For ES33									4,385,170,062,000.00		356,953,200	966,965,40
ES33/R On 15/09/2033 Spot Bond			7.50000	102.82008	7.50000	102.75839				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.63500	72.43414	12.62500	72.41541			119,319,019,239,000.00		9,443,531,400	5,685,712,10
Total ES42 SPOT									19,319,019,239,000.00		9,443,531,400	5,685,712,10
Total For ES42									19,319,019,239,000.00		9,443,531,400	5,685,712,10
ES42/R On 25/04/2042 Spot Bond			8.50000	102.25394	8.50000	102.18420				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.13176				0.00	40,400,000	510,100,00
Total EXX05 SPOT										0.00	40,400,000	510,100,00
Total For EXX05										0.00	40,400,000	510,100,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.81171				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.21653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.23749				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.25178				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.18827				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.85927				0.00	800,000,000	400,000,000
Total FIFG01 SPOT										0.00	800,000,000	400,000,000
Total For FIFG01										0.00	800,000,000	400,000,000
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.85172				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.18055				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.25373				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.27204				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.04737				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	101.27420				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.27550				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.03725				0.00	340,000,000	670,000,00
Total FRB25 SPOT										0.00	340,000,000	670,000,00
Total For FRB25										0.00	340,000,000	670,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.93216				0.00	0	700,000,00
Total FRB26 SPOT										0.00	0	700,000,00
Total For FRB26										0.00	0	700,000,00
FRB27 On 03/06/2026 Spot Bond			9.63500	103.36296	9.63500	103.28327				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.50158				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.38923				0.00	0	3,000,000,00
Total FRB29 SPOT										0.00	0	3,000,000,00
Total For FRB29										0.00	0	3,000,000,00
FRB30 On 19/04/2026 Spot Bond			9.55500	97.99979	9.55500	97.92484				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.17775				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.74000	326.87060	1.74000	326.63885				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.69500	2.69500	2.69500	160.98330				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.69000	214.60284	3.69000	214.41686				0.00	0	
Total FRBI28 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	112.54147				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	226.96819				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.27100	98.22961	5.27100	98.13206				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.14500	99.75704	5.14500	99.65920				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.63000	8.63000	8.63000	82.93740				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.68000	8.68000	8.68000	82.04757				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	156.10132				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 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	101.46316				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.62423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.19684				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	99.97414				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.17182				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.71342				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	120.14686				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.76202				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.64347				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.96531				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.62555				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.27217				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.29239				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2024 Spot Bond					0.00000	101.12526				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.04269				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.17812				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.24097				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.32733				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.03207				0.00	0	320,000,00
Total FRC306 SPOT										0.00	0	320,000,00
Total For FRC306										0.00	0	320,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	102.25083				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.61279				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.70059				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.76622				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	95.62006				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.79176				0.00	0	
Total FRC316 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 FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	99.99950				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.69213				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.76594				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.88799				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.70777				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.34443				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.03558				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.38718				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.06776				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.35757				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.12353				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.47972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.34621				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.14973				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.51750				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.90128				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.61806				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.13871				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.82069				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.14201				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.31457				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.04731				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.12862				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.21842				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24733				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.10437				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.06925				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.06779				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.54661				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.12527				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.42832				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.80532				0.00	0	
Total FRC363 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 FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.82162				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.18416				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.01938				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.20244				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.73767				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.74274				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.09237				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.09205				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.78944				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.32385				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.92682				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.92163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.63592				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.72007				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.71840				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.15048				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.15048				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.14737				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.14737				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.88827				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.99959				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.09494				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	99.93504				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 25/04/2023 Spot Bond					0.00000	100.98487				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.53896				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.59468				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	99.99956				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.01547				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	100.65182				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.02593				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.03869				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.09017				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	100.27847				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.99802				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.88748				0.00	0	
Total FRC403 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 FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.45235				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.29399				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.43053				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.22692				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.80805				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.84613				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	99.99959				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.02521				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	99.99920				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.93700				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.78032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	1,325.82618				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.69947				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	99.99922				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.53692				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.47742				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.47742				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.29825				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.70000	108.16041	4.70000	108.05814				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.92000	116.79589	4.92000	116.68291				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.21403				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.31898				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.42949				0.00	10,000,000	2,370,000,00
Total FRJ24 SPOT										0.00	10,000,000	2,370,000,00
Total For FRJ24										0.00	10,000,000	2,370,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.67749				0.00	10,000,000	1,270,000,00
Total FRJ25 SPOT										0.00	10,000,000	1,270,000,00
Total For FRJ25										0.00	10,000,000	1,270,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.92027				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.38140				0.00	0	2,000,000,00
Total FRJ27 SPOT										0.00	0	2,000,000,00
Total For FRJ27										0.00	0	2,000,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.01909				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.09347				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.92258				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.02276				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.55259				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	107.37159				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.89000	4.89000	4.89000	117.11543				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.75696				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.03000	115.22559	5.03000	115.11312				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.05000	227.08715	5.05000	226.86563				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.17000	113.26302	5.17000	113.15119				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	226.25152				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.52000	157.93850	3.52000	157.80356				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.44354	3.70500	109.34840				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.97000	116.07900	4.97000	115.96625				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.20000	224.03607	5.20000	223.81485				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.25000	223.02995	5.25000	222.80885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.05000	159.73600	3.05000	159.60559				0.00	0	20,000,00
Total FRS122 SPOT										0.00	0	20,000,00
Total For FRS122										0.00	0	20,000,00
FRS122 On 07/12/2033 Spot Bond			5.28000	222.42888	5.28000	222.20783				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.17000	113.26302	5.17000	113.15119				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.30000	207.98410	4.30000	207.79371				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.92000	103.40130	5.92000	103.29299				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.19000	209.16012	4.19000	208.97048				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.25000	208.51772	4.25000	208.32765				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.79000	212.50163	5.79000	212.28180				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.87000	104.02602	5.87000	103.91746				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	113.15119				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15000	113.54096	5.15000	113.42903				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.06000	210.55979	4.06000	210.37109				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.56000	216.91139	5.56000	216.69097				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.19000	209.16012	4.19000	208.97048				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.19000	209.16012	4.19000	208.97048				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.59100	215.69969	3.59100	215.51451				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.82000	156.80404	3.82000	156.66625				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.54000	205.44460	4.54000	205.25255				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.58000	205.02481	4.58000	204.83252				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.79000	156.91703	3.79000	156.77952				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.05500	210.61386	4.05500	210.42517				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	204.72767				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.71877				0.00	0	
Total FRS170 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 FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.07037				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.08686				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.63644				0.00	226,800,000	56,700,00
Total FRS180 SPOT										0.00	226,800,000	56,700,00
Total For FRS180										0.00	226,800,000	56,700,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.53787				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	169.87467				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	136.33384				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	181.64392				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	151.57146				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.30203				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.47644				0.00	259,600,000	64,900,00
Total FRS199 SPOT										0.00	259,600,000	64,900,00
Total For FRS199										0.00	259,600,000	64,900,00
FRS20 On 12/08/2025 Spot Bond					0.00000	101.34214				0.00	117,200,000	29,300,00

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 FRS200 SPOT										0.00	117,200,000	29,300,000
Total For FRS200										0.00	117,200,000	29,300,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.13916				0.00	148,400,000	37,100,000
Total FRS201 SPOT										0.00	148,400,000	37,100,000
Total For FRS201										0.00	148,400,000	37,100,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.16162				0.00	201,200,000	50,300,000
Total FRS206 SPOT										0.00	201,200,000	50,300,000
Total For FRS206										0.00	201,200,000	50,300,000
FRS206 On 18/11/2024 Spot Bond					0.00000	101.16408				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS219 On 20/12/2024 Spot Bond					0.00000	100.55448				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS224 On 21/12/2027 Spot Bond					0.00000	100.61806				0.00	0	0
Total FRS225 SPOT										0.00	0	0
Total For FRS225										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS226 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	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.32439				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	119.32904				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	105.76215				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.67833				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.24959				0.00	0	
Total FRS241 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	71.01729				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.33834				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	103.68723				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.15140				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	95.90026				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.90682				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	109.48828				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.76188				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.27688				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.51281				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	110.93881				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.51681				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 31/03/2032 Spot Bond					0.00000	100.51359				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.10160				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.65005				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.85281				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	103.09949				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS282 On 30/09/2024 Spot Bond					0.00000	100.54585				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.72500	10.72500	10.72500	97.17307				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.72500	10.72500	10.72500	97.17307				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.08234				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	99.52477				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			12.06400	12.06400	12.06400	87.07753				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	92.11378				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	89.20750				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	93.96038				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 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	
FRS296 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	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 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 FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	99.81275				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.25487				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.26873				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	100.33111				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	327.88106				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.18000	329.26196	1.18000	329.04352				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.19000	1.19000	1.19000	329.00036				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.88263				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.87000	108.11159	4.87000	108.00791				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.57000	70.13881	4.57000	113.66714				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	160.03095				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	158.95092				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.25000	2.25000	2.25000	324.47017				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.69000	7.69000	7.69000	103.20318				0.00	0	57,500,00
Total FRX23 SPOT										0.00	0	57,500,00
Total For FRX23										0.00	0	57,500,00
FRX24 On 10/12/2024 Spot Bond			8.79500	105.58681	8.79500	105.51235				0.00	0	107,500,00
Total FRX24 SPOT										0.00	0	107,500,00
Total For FRX24										0.00	0	107,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			8.80500	102.58880	8.80500	102.51677				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.18500	104.21342	9.18500	104.13674			452,568,831,000.00		49,272,600	3,694,252,000
Total FRX26 SPOT									452,568,831,000.00		49,272,600	3,694,252,000
Total For FRX26									452,568,831,000.00		49,272,600	3,694,252,000
FRX27 On 07/03/2027 Spot Bond			9.67500	105.92752	9.67500	105.84595				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.56500	102.64626	9.56500	102.56810				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.96000	98.93479	9.96000	98.85556				0.00	0	180,000,000
Total FRX30 SPOT										0.00	0	180,000,000
Total For FRX30										0.00	0	180,000,000
FRX31 On 21/02/2031 Spot Bond			10.53500	98.47036	10.53500	98.38662				0.00	0	1,635,000,000
Total FRX31 SPOT										0.00	0	1,635,000,000
Total For FRX31										0.00	0	1,635,000,000
FRX32 On 31/03/2032 Spot Bond			10.98000	100.80609	10.98000	100.71780				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.89000	72.01494	11.89000	71.94680				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.35169				0.00	0	200,000,000
Total FS6A3 SPOT										0.00	0	200,000,000
Total For FS6A3										0.00	0	200,000,000
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.15547				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.10767				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.14015				0.00	0	
Total FS7A3 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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.14970				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.00688				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.01428				0.00	440,000,000	220,000,000
Total FST3A3 SPOT										0.00	440,000,000	220,000,000
Total For FST3A3										0.00	440,000,000	220,000,000
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.01796				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.91923				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.04915				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.13270				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.28130				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.08229				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12501				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.51218				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04000	116.56969	4.04000	116.46539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.17742				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.02900	105.31609	8.02900	105.24816				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.28103				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.06500	105.81816	8.06500	105.74961				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.07221				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.97632				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.00953				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.77286				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.37586				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.44750				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.79219				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	101.25162				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97338				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.15616				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.47574				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.91042				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.50833				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.41074				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94338				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.17700				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.39728				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.62646				0.00	9,100,000,000	9,100,000,000
Total GRT42 SPOT										0.00	9,100,000,000	9,100,000,000
Total For GRT42										0.00	9,100,000,000	9,100,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.44011				0.00	0	
Total GRT45 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 GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.78080				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.45960				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.73736				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.77336				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.10680				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.45889				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.83128				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.17167				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.59927				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.38328				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.95275				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.47124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.49206				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.86175				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.78032				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.41224				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.40442				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.43975				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.06000	325.51497	2.06000	325.27575				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.24000	2.24000	2.24000	334.11534				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.15500	100.25724	11.15500	100.16709				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.85000	79.61714	4.85000	109.38356				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.11000	82.17009	12.11000	82.09050			1,206,633,134,000.00	99,639,400	4,044,290,800	
Total HWAY34 SPOT									1,206,633,134,000.00	99,639,400	4,044,290,800	
Total For HWAY34									1,206,633,134,000.00	99,639,400	4,044,290,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.27581	100.00000	9.21402				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.14000	81.36411	12.14000	81.28512				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	9.27280	100.00000	9.21104				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	100.00000				0.00	3,000,000,000	1,500,000,00
Total HWF12 SPOT										0.00	3,000,000,000	1,500,000,00
Total For HWF12										0.00	3,000,000,000	1,500,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.98160				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.41000	162.22383	2.37000	162.25728				472,282,285,212,000.00	195,967,753,200	711,695,738,40
Total I2025 SPOT										472,282,285,212,000.00	195,967,753,200	711,695,738,40
Total For I2025										472,282,285,212,000.00	195,967,753,200	711,695,738,40
I2029 On 31/03/2029 Spot Bond			3.58000	118.71020	3.57000	118.68107				103,351,138,856,000.00	28,869,033,200	239,959,005,90
Total I2029 SPOT										103,351,138,856,000.00	28,869,033,200	239,959,005,90
Total For I2029										103,351,138,856,000.00	28,869,033,200	239,959,005,90
I2033 On 28/02/2033 Spot Bond			4.30000	112.20956	4.20000	113.14602				526,159,476,980,000.00	354,920,808,600	492,039,453,60
Total I2033 SPOT										526,159,476,980,000.00	354,920,808,600	492,039,453,60
Total For I2033										526,159,476,980,000.00	354,920,808,600	492,039,453,60
I2038 On 31/01/2038 Spot Bond			4.33000	125.66215	4.27000	126.49155				138,997,866,054,000.00	32,101,123,800	562,268,515,80
Total I2038 SPOT										138,997,866,054,000.00	32,101,123,800	562,268,515,80
Total For I2038										138,997,866,054,000.00	32,101,123,800	562,268,515,80
I2046 On 31/03/2046 Spot Bond			4.31000	114.50114	4.27100	115.12752				211,135,429,366,000.00	48,987,338,600	538,426,549,70
Total I2046 SPOT										211,135,429,366,000.00	48,987,338,600	538,426,549,70
Total For I2046										211,135,429,366,000.00	48,987,338,600	538,426,549,70
I2050 On 31/12/2050 Spot Bond			4.31000	115.76155	4.24500	117.04157				335,013,830,370,000.00	77,729,427,000	525,623,083,00
Total I2050 SPOT										335,013,830,370,000.00	77,729,427,000	525,623,083,00
Total For I2050										335,013,830,370,000.00	77,729,427,000	525,623,083,00
IBG01 On 07/02/2025 Spot Bond					0.00000	99.82073				0.00	0	
Total IBG01 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.81526				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.91000	326.14945	1.91000	325.91369				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.49756				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.29499				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.28886				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71237				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.16095				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.17166				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.46998				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.78885				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.71738				0.00	155,200,000	38,800,000
Total IBL138 SPOT										0.00	155,200,000	38,800,000
Total For IBL138										0.00	155,200,000	38,800,000
IBL141 On 20/02/2023 Spot Bond					0.00000	101.11628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.62342				0.00	335,200,000	83,800,00
Total IBL145 SPOT										0.00	335,200,000	83,800,00
Total For IBL145										0.00	335,200,000	83,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.37151				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.97072				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00613				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	101.02573				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99090				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.80547				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.45120				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.85101				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.14881				0.00	20,000,000	2,730,000,00
Total IBL162 SPOT										0.00	20,000,000	2,730,000,00
Total For IBL162										0.00	20,000,000	2,730,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL163 On 13/04/2026 Spot Bond					0.00000	100.15653				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.32801				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.18346				0.00	2,000,000,000	1,000,000,000
Total IBL168 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL168										0.00	2,000,000,000	1,000,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.17106				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.04003				0.00	60,000,000	1,500,000,000
Total IBL178 SPOT										0.00	60,000,000	1,500,000,000
Total For IBL178										0.00	60,000,000	1,500,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	101.02823				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.26319				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.72203				0.00	20,000,000	2,590,000,000
Total IBL190 SPOT										0.00	20,000,000	2,590,000,000
Total For IBL190										0.00	20,000,000	2,590,000,000
IBL191 On 10/09/2026 Spot Bond					0.00000	100.74536				0.00	30,000,000	3,410,000,000
Total IBL191 SPOT										0.00	30,000,000	3,410,000,000
Total For IBL191										0.00	30,000,000	3,410,000,000
IBL192 On 08/10/2026 Spot Bond					0.00000	100.24710				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.03352				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.56496				0.00	0	
Total IBL196 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 IBL196									0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.36742			0.00	0	
Total IBL197 SPOT									0.00	0	
Total For IBL197									0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.35171			0.00	0	
Total IBL199 SPOT									0.00	0	
Total For IBL199									0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.87427			0.00	10,000,000	760,000,00
Total IBL200 SPOT									0.00	10,000,000	760,000,00
Total For IBL200									0.00	10,000,000	760,000,00
IBL201 On 02/12/2026 Spot Bond					0.00000	100.90144			0.00	0	
Total IBL201 SPOT									0.00	0	
Total For IBL201									0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.29917			0.00	0	
Total IBL202 SPOT									0.00	0	
Total For IBL202									0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.91207			0.00	0	
Total IBL203 SPOT									0.00	0	
Total For IBL203									0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.87165			0.00	0	
Total IBL204 SPOT									0.00	0	
Total For IBL204									0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.73675			0.00	0	
Total IBL205 SPOT									0.00	0	
Total For IBL205									0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.83122			0.00	0	
Total IBL206 SPOT									0.00	0	
Total For IBL206									0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.94309			0.00	0	
Total IBL207 SPOT									0.00	0	
Total For IBL207									0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.93792			0.00	0	
Total IBL208 SPOT									0.00	0	
Total For IBL208									0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.11785			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.00300				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.00300				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.00300				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.00300				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.72681				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.63118				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.56487				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.37854				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.43592				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.46735				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.16613				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.66507				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.41459				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	101.64566				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.05042				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.82037				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.29463				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.86775				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.77687				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.80164				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.60245				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	100.84079				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.44460				0.00	0	
Total IBL233 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 IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.46502				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.57344				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.48990				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.44810				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.12181				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.08053				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.35500	98.49802	11.35500	94.98077				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,800,000,00
Total IBL241 SPOT										0.00	0	4,800,000,00
Total For IBL241										0.00	0	4,800,000,00
IBL242 On 27/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total IBL242 SPOT										0.00	0	4,000,000,00
Total For IBL242										0.00	0	4,000,000,00
IBL60 On 17/02/2024 Spot Bond			8.57000	107.05512	8.57000	106.98070				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.94000	102.75123	6.94000	102.69391				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.20409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.09500	100.66355	10.09500	100.58277				0.00	0	4,878,800,00
Total IDCG06 SPOT										0.00	0	4,878,800,00
Total For IDCG06										0.00	0	4,878,800,00
IDCG08 On 13/05/2030 Spot Bond			11.47500	101.40096	11.47500	101.26911				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.67500	102.07763	10.67500	101.99064				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.63977				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.63682				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.23635				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.33676				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.42471				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.65567				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.07167				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.43671				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.70067				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.40500	99.79955	9.40500	99.72440				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	105.12994				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.94563				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.55091				0.00	0	440,000,00
Total INLV06 SPOT										0.00	0	440,000,00
Total For INLV06										0.00	0	440,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	100.91255				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.00023				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.13999				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.21710				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.60894				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.52315				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.57891				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.40657				0.00	49,600,000	12,400,00
Total IPF24 SPOT										0.00	49,600,000	12,400,00
Total For IPF24										0.00	49,600,000	12,400,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.12628				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.33076				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.35262				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.80907				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.26959				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.41519				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.75191				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.08493				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.33953				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.85000	202.21702	4.85000	202.02299				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.99546				0.00	0	270,000,00

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 IV050 SPOT										0.00	0	270,000,00
Total For IV050										0.00	0	270,000,00
IV19A On 31/03/2028 Spot Bond			4.75000	203.25175	4.75000	203.05835				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.44064				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	100.38955				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.14972				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.25412				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.84892				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.09492				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.07033				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.90291				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.24303				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.21706				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.79812	7.40000	100.73856				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.33015				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.34590				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.98019	7.23000	99.96076			1,156,800,000,000.00	160,000,000	80,000,000	
Total IVC194 SPOT									1,156,800,000,000.00	160,000,000	80,000,000	
Total For IVC194									1,156,800,000,000.00	160,000,000	80,000,000	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.53581				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.09373	7.45000	103.03102				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.97508				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.06896	7.39000	103.00677				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.14624				0.00	0	
Total IVC203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.10324				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.00000				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	100.97435				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.85874				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.57044				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.01878				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.80000	7.80000	7.80000	102.41963		4,524,000,000,000.00		580,000,000	290,000,000	
Total IVC211 SPOT								4,524,000,000,000.00		580,000,000	290,000,000	
Total For IVC211								4,524,000,000,000.00		580,000,000	290,000,000	
IVC212 On 27/02/2023 Spot Bond			8.50000	8.50000	8.50000	101.22165				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.01312				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.01919				0.00	440,000,000	220,000,000
Total IVC214 SPOT										0.00	440,000,000	220,000,000
Total For IVC214										0.00	440,000,000	220,000,000
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.11067				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.31020	8.45000	102.24082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVC216 SPOT									0.00	0	
Total For IVC216									0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	98.78671	7.20000	100.90226		2,304,000,000,000.00		320,000,000	160,000,000
Total IVC217 SPOT								2,304,000,000,000.00		320,000,000	160,000,000
Total For IVC217								2,304,000,000,000.00		320,000,000	160,000,000
IVC221 On 07/02/2023 Spot Bond					0.00000	99.81109		0.00		0	
Total IVC221 SPOT								0.00		0	
Total For IVC221								0.00		0	
IVC222 On 28/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	5,000,000,000
Total IVC222 SPOT								10,000,000,000,000.00		10,000,000,000	5,000,000,000
Total For IVC222								10,000,000,000,000.00		10,000,000,000	5,000,000,000
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.84859		0.00		0	
Total IVZ097 SPOT								0.00		0	
Total For IVZ097								0.00		0	
IVZ099 On 01/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.37543		0.00		0	
Total IVZ099 SPOT								0.00		0	
Total For IVZ099								0.00		0	
IVZ101 On 04/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.81557		0.00		0	
Total IVZ101 SPOT								0.00		0	
Total For IVZ101								0.00		0	
IVZ103 On 28/07/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000		0.00		0	
Total IVZ103 SPOT								0.00		0	
Total For IVZ103								0.00		0	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.66532		0.00		0	
Total IVZ105 SPOT								0.00		0	
Total For IVZ105								0.00		0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.49706		0.00		0	
Total IVZ106 SPOT								0.00		0	
Total For IVZ106								0.00		0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total JIBAR SPOT								0.00		0	
Total For JIBAR								0.00		0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.77168		0.00		0	
Total JPM002 SPOT								0.00		0	
Total For JPM002								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	101.32978				0.00	51,600,000	12,900,00
Total KAP012 SPOT										0.00	51,600,000	12,900,00
Total For KAP012										0.00	51,600,000	12,900,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.04691				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.72957				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.06055				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.32215				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.01934				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.72625				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.72862				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.29553				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.88132				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.18397				0.00	300,000,000	150,000,00
Total KAP024 SPOT										0.00	300,000,000	150,000,00
Total For KAP024										0.00	300,000,000	150,000,00
KAP025 On 12/04/2027 Spot Bond					0.00000	100.19471				0.00	0	
Total KAP025 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 KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.33593			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			10.15500	116.72176	10.15500	116.62754			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.36000	103.58164	8.36000	103.51153			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.62930			0.00	0	3,960,000,00
Total LGL07 SPOT									0.00	0	3,960,000,00
Total For LGL07									0.00	0	3,960,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.62566			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.57756			0.00	0	500,000,00
Total LGL09 SPOT									0.00	0	500,000,00
Total For LGL09									0.00	0	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.35489			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.99343			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.08046			0.00	0	
Total LHC01 SPOT									0.00	0	
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.08574			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.07612			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.20699			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.23563				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.44987				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.15981				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.11935				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.62188				0.00	4,920,000,000	2,460,000,000
Total MBF071 SPOT										0.00	4,920,000,000	2,460,000,000
Total For MBF071										0.00	4,920,000,000	2,460,000,000
MBF07 On 31/05/2025 Spot Bond					0.00000	100.87675				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.11604				0.00	3,200,000,000	1,600,000,000
Total MBP038 SPOT										0.00	3,200,000,000	1,600,000,000
Total For MBP038										0.00	3,200,000,000	1,600,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	101.08697				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.03542				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.85041				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.43306				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.78555				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	101.08726				0.00	0	1,000,000,00
Total MBP050 SPOT										0.00	0	1,000,000,00
Total For MBP050										0.00	0	1,000,000,00
MBP05' On 12/03/2023 Spot Bond					0.00000	100.84942				0.00	0	500,000,00
Total MBP051 SPOT										0.00	0	500,000,00
Total For MBP051										0.00	0	500,000,00
MBP05' On 26/03/2024 Spot Bond					0.00000	100.41714				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			9.40500	9.40500	9.40500	110.11324				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			7.87900	105.18025	7.87900	105.11234				0.00	0	3,050,000,00
Total MMIG05 SPOT										0.00	0	3,050,000,00
Total For MMIG05										0.00	0	3,050,000,00
MMIG0' On 19/10/2028 Spot Bond					0.00000	101.41955				0.00	0	300,000,00
Total MMIG06 SPOT										0.00	0	300,000,00
Total For MMIG06										0.00	0	300,000,00
MMIG0' On 18/09/2024 Spot Bond					0.00000	101.56861				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01' On 10/12/2026 Spot Bond					0.00000	101.76888				0.00	200,000,000	100,000,00
Total MML01 SPOT										0.00	200,000,000	100,000,00
Total For MML01										0.00	200,000,000	100,000,00
MML02' On 10/12/2026 Spot Bond			10.05500	98.65006	10.05500	98.57076				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03' On 15/03/2028 Spot Bond					0.00000	102.21020				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04' On 15/03/2028 Spot Bond			10.30500	90.51952	10.30500	92.74815				0.00	0	
Total MML04 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 MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.10139				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.83500	97.91427	10.83500	97.83008				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.43395				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.21673				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.58407				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.35482				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.15567				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.93029				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.25226				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.48396				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.01593				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.84783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.09507				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.00000	95.07038	10.00000	94.99479				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.33740				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.90815				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.45926				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.19603				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.24504				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.63160				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.19916				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.27225				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	101.27215				0.00	280,000,000	140,000,000
Total MWAR06 SPOT										0.00	280,000,000	140,000,000
Total For MWAR06										0.00	280,000,000	140,000,000
MWAR(On 22/11/2024 Spot Bond					0.00000	101.25387				0.00	600,000,000	300,000,000
Total MWAR07 SPOT										0.00	600,000,000	300,000,000
Total For MWAR07										0.00	600,000,000	300,000,000
MWAR(On 22/05/2025 Spot Bond					0.00000	101.16519				0.00	0	0
Total MWAR08 SPOT										0.00	0	0
Total For MWAR08										0.00	0	0
N7B25 On 20/06/2025 Spot Bond					0.00000	100.56828				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/06/2025 Spot Bond					0.00000	100.72392				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/06/2025 Spot Bond					0.00000	100.85601				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/06/2025 Spot Bond					0.00000	100.97732				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.09000	101.65165	8.09000	101.58571				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.45000	101.51343	8.45000	101.44383				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.93500	98.65215	10.93500	98.56515				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.35731				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	99.99984				0.00	0	0
Total NBG03G SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.13383				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.13673				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.99976				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.67480				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.01500	106.12797	8.01500	106.05999				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.85500	105.72793	8.85500	105.65204				0.00	0	175,000,00
Total NBK16A SPOT										0.00	0	175,000,00
Total For NBK16A										0.00	0	175,000,00
NBK17 On 22/04/2026 Spot Bond			9.59000	103.82243	9.59000	103.74275				0.00	0	160,000,00
Total NBK17A SPOT										0.00	0	160,000,00
Total For NBK17A										0.00	0	160,000,00
NBK20 On 01/06/2026 Spot Bond			9.59000	104.12202	9.59000	104.04210				0.00	0	20,000,00
Total NBK20A SPOT										0.00	0	20,000,00
Total For NBK20A										0.00	0	20,000,00
NBK21 On 21/07/2027 Spot Bond			9.84500	103.33865	9.84500	103.25773				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.35000	102.75882	7.35000	102.69812				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.53300	108.19792	8.53300	108.12424				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.57500	107.71891	9.57500	107.63681				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			7.77000	7.77000	7.77000	106.29483				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.34436				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	60.48831	100.00000	60.08975				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.27702				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.47000	107.71226	9.47000	107.63105				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.40300	102.44851	7.40300	102.38681				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.97500	105.05700	8.97500	104.98100				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.04000	106.52212	8.04000	106.45256				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.85000	103.97920	7.85000	103.91396				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.79328				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.14983				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.70074				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.73000	11.73000	11.73000	77.92036				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.50504				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.15448				0.00	0	390,000,00
Total NBK43B SPOT										0.00	0	390,000,00
Total For NBK43B										0.00	0	390,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.50947				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.86515				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.29144				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.51947				0.00	0	250,000,00
Total NBK49B SPOT										0.00	0	250,000,00
Total For NBK49B										0.00	0	250,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.02478				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.61068				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.75384				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.64244				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	99.95371				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.22181				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.05384				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.33626				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.18123				0.00	20,000,000	6,170,000,00
Total NBK59 SPOT										0.00	20,000,000	6,170,000,00
Total For NBK59										0.00	20,000,000	6,170,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.11464				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.44368				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.13641				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.60573				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63934				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

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			10.90000	103.50259	10.90000	103.41308				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63405				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.55500	103.69756	10.55500	103.61064				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63934				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.64766				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.65824				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78360				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78360				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.29268				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.80008				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.18488				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.09838				0.00	0	
Total NGL06 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 NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.26407				0.00	54,000,000	13,500,00
Total NGL07 SPOT										0.00	54,000,000	13,500,00
Total For NGL07										0.00	54,000,000	13,500,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.59167				0.00	296,400,000	74,100,00
Total NGL08 SPOT										0.00	296,400,000	74,100,00
Total For NGL08										0.00	296,400,000	74,100,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.64610				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.50331				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.56119				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.68064				0.00	20,000,000	10,000,00
Total NGT103 SPOT										0.00	20,000,000	10,000,00
Total For NGT103										0.00	20,000,000	10,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.80695				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.43480				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.97432				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.72339				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.08421				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	99.84844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	100.66868				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	100.06793				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G(On 16/06/2026 Spot Bond					0.00000	103.33324				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01(On 13/12/2024 Spot Bond					0.00000	100.94319				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01(On 11/05/2025 Spot Bond					0.00000	105.78504				0.00	0	3,600,000,00
Total NHM016 SPOT										0.00	0	3,600,000,00
Total For NHM016										0.00	0	3,600,000,00
NHM01(On 25/05/2023 Spot Bond					0.00000	103.42121				0.00	0	500,000,00
Total NHM018 SPOT										0.00	0	500,000,00
Total For NHM018										0.00	0	500,000,00
NHM01(On 25/05/2024 Spot Bond					0.00000	105.45638				0.00	0	1,200,000,00
Total NHM019 SPOT										0.00	0	1,200,000,00
Total For NHM019										0.00	0	1,200,000,00
NHM02(On 25/11/2023 Spot Bond					0.00000	104.26032				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02(On 26/11/2026 Spot Bond					0.00000	102.38874				0.00	0	43,000,00
Total NHM021 SPOT										0.00	0	43,000,00
Total For NHM021										0.00	0	43,000,00
NI202(On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	222.80885				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210(On 31/03/2028 Spot Bond			3.56000	3.56000	3.56000	215.85952				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.12500	3.12500	3.12500	159.31636			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			4.44000	4.44000	4.44000	112.54147			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			5.02000	5.02000	5.02000	115.25478			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.23000	3.23000	3.23000	158.91251			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	262.91059	3.45000	262.68787			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.03000	3.03000	3.03000	159.68282			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.20500	3.20500	3.20500	219.85618			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.35000	218.39684	3.35000	218.21357			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.04000	89.84188	5.04000	114.97166			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	100.63810			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.64632			0.00	0	
Total NN016 SPOT												0.00	0	
Total For NN016												0.00	0	

Contract 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.17765				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.97657				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.67197				0.00	182,400,000	45,600,00
Total NN022 SPOT										0.00	182,400,000	45,600,00
Total For NN022										0.00	182,400,000	45,600,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.00925				0.00	268,800,000	67,200,00
Total NN023 SPOT										0.00	268,800,000	67,200,00
Total For NN023										0.00	268,800,000	67,200,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.79069				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.19848				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.67491				0.00	207,200,000	51,800,00
Total NN034 SPOT										0.00	207,200,000	51,800,00
Total For NN034										0.00	207,200,000	51,800,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.68903				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.81808				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.21735				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.34151				0.00	344,000,000	86,000,00

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 NN040 SPOT										0.00	344,000,000	86,000,000
Total For NN040										0.00	344,000,000	86,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	155.81001				0.00	0	4,176,120,000
Total NN043 SPOT										0.00	0	4,176,120,000
Total For NN043										0.00	0	4,176,120,000
NN046 On 13/05/2027 Spot Bond					0.00000	101.52009				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	155.58849				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	147.75617				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.76703				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.03618				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.73263				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.44447				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.88197				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.80455				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.67405				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	102.04677				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.43298				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.35675				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.10944				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.66079				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.74712				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.66079				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.17042				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.24718				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.04773				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.76138				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	

Contract 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 NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.65924				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.11098				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.87000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	125.17000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	123.31000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.38898				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.58041				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	89.29206				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.58041				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	89.58813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	92.08201				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	100.31613				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.18101				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 29/07/2022 Spot Bond					0.00000	99.94243				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 08/09/2022 Spot Bond					0.00000	100.78833				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF082 On 19/09/2022 Spot Bond					0.00000	100.56904				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF083 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total NNF085 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For NNF085									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	125.47144				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.48784				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.17408				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19017				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.11221				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.93924				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.81337				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.26329				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.20318				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.02120				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.62342				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.04852				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.45000	103.93538	8.45000	103.86473				0.00	0	
Total NRA022 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 NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.34000	207.26508	2.34000	207.10804			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.66500	104.60476	11.66500	104.50760		5,251,755,642,000.00	450,214,800	533,627,80	
Total NRA028 SPOT								5,251,755,642,000.00	450,214,800	533,627,80	
Total For NRA028								5,251,755,642,000.00	450,214,800	533,627,80	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.57112	100.00000	14.47460		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	101.69337		0.00	0	300,000,00	
Total NTC23 SPOT								0.00	0	300,000,00	
Total For NTC23								0.00	0	300,000,00	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.60567		0.00	0		
Total NTC26 SPOT								0.00	0		
Total For NTC26								0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	100.70322		0.00	0		
Total NTC27 SPOT								0.00	0		
Total For NTC27								0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	100.71187		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	100.55181		0.00	0	19,000,000,00	
Total NTC32 SPOT								0.00	0	19,000,000,00	
Total For NTC32								0.00	0	19,000,000,00	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.01873		0.00	0		
Total NTC33 SPOT								0.00	0		
Total For NTC33								0.00	0		
NTC34 On 26/02/2025 Spot Bond					0.00000	101.18285		0.00	0		
Total NTC34 SPOT								0.00	0		
Total For NTC34								0.00	0		
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.69580		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.57421				0.00	1,000,000,000	500,000,00
Total OMI01 SPOT										0.00	1,000,000,000	500,000,00
Total For OMI01										0.00	1,000,000,000	500,000,00
OML07 On 19/03/2025 Spot Bond			8.85500	108.83341	8.85500	108.75657				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			8.03500	104.43840	8.03500	104.37014				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.23000	109.92968	9.23000	109.84886				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.36387				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	104.33172				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.88314				0.00	4,000,000,000	2,000,000,00
Total OML13 SPOT										0.00	4,000,000,000	2,000,000,00
Total For OML13										0.00	4,000,000,000	2,000,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.53177				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.15042				0.00	0	200,000,00
Total PEP01 SPOT										0.00	0	200,000,00
Total For PEP01										0.00	0	200,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.80099				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.50708				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	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
PEP04 On 05/05/2026 Spot Bond					0.00000	100.49952				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.09170				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.28696				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.07245				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.15000	105.94644	9.15500	105.85046			660,234,928,580,000.00	837,184,145,200	349,689,978,400	
Total R186 SPOT									660,234,928,580,000.00	837,184,145,200	349,689,978,400	
Total For R186									660,234,928,580,000.00	837,184,145,200	349,689,978,400	
R197 On 07/12/2023 Spot Bond			0.84000	330.72586	0.84000	330.51560			45,154,191,936,000.00	53,754,990,400	249,470,897,600	
Total R197 SPOT									45,154,191,936,000.00	53,754,990,400	249,470,897,600	
Total For R197									45,154,191,936,000.00	53,754,990,400	249,470,897,600	
R202 On 07/12/2033 Spot Bond			4.30000	243.10655	4.25000	243.99889			103,073,030,460,000.00	23,970,472,200	208,131,949,800	
Total R202 SPOT									103,073,030,460,000.00	23,970,472,200	208,131,949,800	
Total For R202									103,073,030,460,000.00	23,970,472,200	208,131,949,800	
R2023 On 28/02/2023 Spot Bond			6.84000	103.74457	6.85000	103.68198			356,199,039,720,000.00	52,075,883,000	273,709,141,500	
Total R2023 SPOT									356,199,039,720,000.00	52,075,883,000	273,709,141,500	
Total For R2023									356,199,039,720,000.00	52,075,883,000	273,709,141,500	
R2030 On 31/01/2030 Spot Bond			10.65000	86.56857	10.65500	86.47141			947,449,901,435,000.00	1,591,309,849,900	143,106,872,300	
Total R2030 SPOT									947,449,901,435,000.00	1,591,309,849,900	143,106,872,300	
Total For R2030									947,449,901,435,000.00	1,591,309,849,900	143,106,872,300	
R2032 On 31/03/2032 Spot Bond			11.08500	86.18890	11.10000	86.03510			131,045,358,429,000.00	823,729,847,400	667,074,046,000	
Total R2032 SPOT									131,045,358,429,000.00	823,729,847,400	667,074,046,000	
Total For R2032									131,045,358,429,000.00	823,729,847,400	667,074,046,000	
R2035 On 28/02/2035 Spot Bond			11.33500	87.41545	11.34000	87.30777			014,598,590,938,000.00	442,399,522,800	148,726,879,200	
Total R2035 SPOT									14,598,590,938,000.00	442,399,522,800	148,726,879,200	
Total For R2035									14,598,590,938,000.00	442,399,522,800	148,726,879,200	
R2037 On 31/01/2037 Spot Bond			11.51000	79.03423	11.50500	78.99065			396,089,838,590,000.00	555,698,509,000	549,990,771,700	
Total R2037 SPOT									396,089,838,590,000.00	555,698,509,000	549,990,771,700	
Total For R2037									396,089,838,590,000.00	555,698,509,000	549,990,771,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R2037									16,089,838,590,000.00	555,698,509,000	549,990,771,70
R2040 On 31/01/2040 Spot Bond			11.57500	80.88345	11.56500	80.87144			612,499,585,645,000.00	312,094,996,600	1,704,320,034,00
Total R2040 SPOT									12,499,585,645,000.00	312,094,996,600	704,320,034,00
Total For R2040									12,499,585,645,000.00	312,094,996,600	704,320,034,00
R2044 On 31/01/2044 Spot Bond			11.56000	77.88550	11.55000	77.87747			961,290,458,468,000.00	429,177,375,300	1,420,795,514,80
Total R2044 SPOT									11,290,458,468,000.00	429,177,375,300	420,795,514,80
Total For R2044									11,290,458,468,000.00	429,177,375,300	420,795,514,80
R2048 On 28/02/2048 Spot Bond			11.51500	81.00232	11.51000	80.96121			920,290,239,006,000.00	1,469,412,960,400	1,513,010,563,70
Total R2048 SPOT									10,290,239,006,000.00	469,412,960,400	513,010,563,70
Total For R2048									10,290,239,006,000.00	469,412,960,400	513,010,563,70
R209 On 31/03/2036 Spot Bond			11.33500	67.16523	11.34000	67.07919			409,385,381,282,000.00	389,006,209,200	765,360,502,70
Total R209 SPOT									19,385,381,282,000.00	389,006,209,200	765,360,502,70
Total For R209									19,385,381,282,000.00	389,006,209,200	765,360,502,70
R210 On 31/03/2028 Spot Bond			2.95000	222.95934	2.85000	223.93797			631,244,309,900,000.00	213,981,122,000	301,462,143,60
Total R210 SPOT									11,244,309,900,000.00	213,981,122,000	301,462,143,60
Total For R210									11,244,309,900,000.00	213,981,122,000	301,462,143,60
R213 On 28/02/2031 Spot Bond			10.95500	81.27006	10.97500	81.10597			826,580,382,563,000.00	258,017,378,600	1,320,608,764,20
Total R213 SPOT									16,580,382,563,000.00	258,017,378,600	320,608,764,20
Total For R213									16,580,382,563,000.00	258,017,378,600	320,608,764,20
R214 On 28/02/2041 Spot Bond			11.48500	64.75258	11.47500	64.74637			617,967,255,248,000.00	750,367,196,800	980,548,400,00
Total R214 SPOT									17,967,255,248,000.00	750,367,196,800	980,548,400,00
Total For R214									17,967,255,248,000.00	750,367,196,800	980,548,400,00
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.23507			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.96849			0.00	142,400,000	35,600,00
Total RDFB14 SPOT									0.00	142,400,000	35,600,00
Total For RDFB14									0.00	142,400,000	35,600,00
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.24839			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.58187			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB19 On 11/02/2026 Spot Bond					0.00000	101.51905			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.63016				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.57881				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.43825				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.10848				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.58618				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.22395				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.10837				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.93836				0.00	502,400,000	251,200,000
Total RED131 SPOT										0.00	502,400,000	251,200,000
Total For RED131										0.00	502,400,000	251,200,000
RED14 On 17/09/2022 Spot Bond					0.00000	100.69808				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.88370				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.39540				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	102.09815				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.99956				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.35666				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.10392				0.00	487,800,000	243,900,000
Total RED603 SPOT										0.00	487,800,000	243,900,000
Total For RED603										0.00	487,800,000	243,900,000
RED70: On 17/04/2023 Spot Bond					0.00000	100.21589				0.00	1,710,000,000	855,000,000
Total RED704 SPOT										0.00	1,710,000,000	855,000,000
Total For RED704										0.00	1,710,000,000	855,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	100.49157				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.18106				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.02202				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.22218				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.73133				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.83654				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.63054				0.00	0	
Total RES53 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 RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.58829				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.62852				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.67612				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.79234				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	100.99217				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.63000	102.43607	8.63000	102.36515			93,204,000,000,000.00	10,800,000,000	2,700,000,000	
Total RW23 SPOT									13,204,000,000,000.00	10,800,000,000	2,700,000,000	
Total For RW23									13,204,000,000,000.00	10,800,000,000	2,700,000,000	
RW28 On 10/12/2028 Spot Bond			11.79000	94.64714	11.79000	94.55831			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
RW31 On 30/06/2031 Spot Bond			12.27500	92.43806	12.27500	92.34784			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	100.94976				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.33500	93.94210	11.33500	93.85724			0.00	0		
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.09053				0.00	600,000,000	300,000,000
Total SBN02 SPOT										0.00	600,000,000	300,000,000
Total For SBN02										0.00	600,000,000	300,000,000
SBN03 On 03/08/2026 Spot Bond					0.00000	100.12204				0.00	600,000,000	300,000,000
Total SBN03 SPOT										0.00	600,000,000	300,000,000
Total For SBN03										0.00	600,000,000	300,000,000
SBS20 On 15/05/2026 Spot Bond			9.41000	104.10244	9.41000	104.02444				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.13108				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.64000	106.64543	8.64000	106.57070				0.00	0	40,000,000
Total SBS27 SPOT										0.00	0	40,000,000
Total For SBS27										0.00	0	40,000,000
SBS3 On 25/05/2026 Spot Bond			9.48500	97.45846	9.48500	97.38486				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.77000	101.37065	9.77000	101.29143				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.74000	106.27947	8.74000	106.20538				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.03500	100.19282	9.03500	100.12067				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.68000	95.16027	10.68000	95.07959				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.21000	103.18183	6.21000	103.13010				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			9.21000	106.28284	9.21000	106.20484				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.95000	105.85655	9.95000	105.77279				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.07500	106.76396	7.07500	106.70247				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.80830				0.00	2,680,000,000	4,290,000,000
Total SBS47 SPOT										0.00	2,680,000,000	4,290,000,000
Total For SBS47										0.00	2,680,000,000	4,290,000,000
SBS51 On 31/01/2024 Spot Bond			8.46000	8.46000	8.46000	101.77009				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.11726				0.00	0	630,000,000
Total SBS52 SPOT										0.00	0	630,000,000
Total For SBS52										0.00	0	630,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.99203				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.68761				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.73156				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.41299				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.19902				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.63632				0.00	0	
Total SBS63 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 SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.56965				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.55559				0.00	90,000,000	8,010,000,00
Total SBS65 SPOT										0.00	90,000,000	8,010,000,00
Total For SBS65										0.00	90,000,000	8,010,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.52028				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.18306				0.00	0	500,000,00
Total SBS68 SPOT										0.00	0	500,000,00
Total For SBS68										0.00	0	500,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.96722				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.86122				0.00	660,000,000	330,000,00
Total SBS70 SPOT										0.00	660,000,000	330,000,00
Total For SBS70										0.00	660,000,000	330,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.68736				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.29801				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.00961				0.00	400,000,000	200,000,00
Total SBS74 SPOT										0.00	400,000,000	200,000,00
Total For SBS74										0.00	400,000,000	200,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.01181				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.01405				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.96000	325.93776	1.96000	325.70086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	224.01671			54,183,600,000,000.00	10,440,000,000	5,720,000,00	
Total SBSI14 SPOT									54,183,600,000,000.00	10,440,000,000	5,720,000,00	
Total For SBSI14									54,183,600,000,000.00	10,440,000,000	5,720,000,00	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.84870			0.00	0		
Total SBSS01 SPOT									0.00	0		
Total For SBSS01									0.00	0		
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.55918			0.00	0		
Total SBSS02 SPOT									0.00	0		
Total For SBSS02									0.00	0		
SBT10 On 30/09/2022 Spot Bond					0.00000	101.41553			0.00	320,000,000	680,000,00	
Total SBT102 SPOT									0.00	320,000,000	680,000,00	
Total For SBT102									0.00	320,000,000	680,000,00	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.06994			0.00	1,050,000,000	5,525,000,00	
Total SBT103 SPOT									0.00	1,050,000,000	5,525,000,00	
Total For SBT103									0.00	1,050,000,000	5,525,000,00	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.26731			0.00	0	60,000,00	
Total SBT104 SPOT									0.00	0	60,000,00	
Total For SBT104									0.00	0	60,000,00	
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	101.14541			0.00	0		
Total SBT106 SPOT									0.00	0		
Total For SBT106									0.00	0		
SBT10 On 08/04/2027 Spot Bond					0.00000	100.49402			0.00	0		
Total SBT107 SPOT									0.00	0		
Total For SBT107									0.00	0		
SBT10 On 13/07/2027 Spot Bond					0.00000	100.27906			0.00	0		
Total SBT108 SPOT									0.00	0		
Total For SBT108									0.00	0		
SBT20 On 13/02/2023 Spot Bond					0.00000	102.60507			0.00	217,200,000	54,300,00	
Total SBT201 SPOT									0.00	217,200,000	54,300,00	
Total For SBT201									0.00	217,200,000	54,300,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	102.24654				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.22000	104.35803	8.22000	104.28915				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.70140				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.19024				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.41295				0.00	295,600,000	73,900,000
Total SBT207 SPOT										0.00	295,600,000	73,900,000
Total For SBT207										0.00	295,600,000	73,900,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.16132				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.63531				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.44745				0.00	1,400,000,000	2,700,000,000
Total SLI5 SPOT										0.00	1,400,000,000	2,700,000,000
Total For SLI5										0.00	1,400,000,000	2,700,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.58176				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.10500	96.37031	10.10500	96.29161				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.22149				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.17795				0.00	92,400,000	23,100,000
Total SLRA5 SPOT										0.00	92,400,000	23,100,000

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 SLRA5										0.00	92,400,000	23,100,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.26192				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.25178				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.33265				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.23166				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.33265				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.31241				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.45389				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.37307				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.36293				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.54500	105.67751	8.54500	105.60506				0.00	0	4,750,000,00
Total SNT03 SPOT										0.00	0	4,750,000,00
Total For SNT03										0.00	0	4,750,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.06574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.32970				0.00	200,000,000	100,000,000
Total SNT06 SPOT										0.00	200,000,000	100,000,000
Total For SNT06										0.00	200,000,000	100,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.20292				0.00	1,052,793,400	526,396,700
Total SOLB01 SPOT										0.00	1,052,793,400	526,396,700
Total For SOLB01										0.00	1,052,793,400	526,396,700
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.15718				0.00	0	0
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.35792				0.00	0	0
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.06942				0.00	0	0
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.09134				0.00	0	0
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.52547				0.00	0	0
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.46803				0.00	0	0
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.12492				0.00	0	0
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.25376				0.00	0	0
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.74470				0.00	0	0
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	101.71767				0.00	0	500,000,00
Total SPG010 SPOT										0.00	0	500,000,00
Total For SPG010										0.00	0	500,000,00
SPG011 On 12/07/2025 Spot Bond					0.00000	100.17218				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.16174				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.29095				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.42826				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.29500	3.29500	3.29500	158.66313				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.13000	106.01959	9.13000	105.94204				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.46500	83.60436	10.46500	83.53487				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.28691				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.17722				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.25000	104.65078	8.25000	104.58145				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.17000	113.26302	5.17000	113.15119				0.00	0	
Total SSN043 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 SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.30965				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.93307				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.70798				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.87000	1.87000	1.87000	326.08411				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.01470				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.90305				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.28292				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	159.14313				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	113.15119				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	112.74711				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	210.69583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.06016				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.04217				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.73361				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.71686				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.75532				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.58105				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.63323				0.00	182,000,000	45,500,000
Total SSN077 SPOT										0.00	182,000,000	45,500,000
Total For SSN077										0.00	182,000,000	45,500,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.18294				0.00	121,200,000	30,300,000
Total SSN078 SPOT										0.00	121,200,000	30,300,000
Total For SSN078										0.00	121,200,000	30,300,000
SSN078 On 27/08/2024 Spot Bond					0.00000	101.13993				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.82315				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.86108				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	225.33408				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.66532				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	98.36505				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.89560				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.13331				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.90827				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.32000	83.53837	11.32000	83.46258				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.73345				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.18000	209.26739	4.18000	209.07782				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.30500	221.92947	5.30500	221.70848				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.25023				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.55577				0.00	0	
Total SSN111 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 SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.65810				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.84721				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.18434				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.03231				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.05187				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	99.86869				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	99.89424				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.95373				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.88728				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.00722				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.74130				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.70973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.79205				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.76923				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.75201				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.74356				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.75201				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.74570				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	100.72027				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	100.56904				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	100.59692				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.48712				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN172 On 28/02/2025 Spot Bond					0.00000	100.39280				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN174 On 28/02/2027 Spot Bond					0.00000	100.42674				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.22568				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.27763				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.64500	101.27769	9.64500	101.19951				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.98895				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.03108				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.07122				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.08584				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.11672				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.09845				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.11672				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.20035	7.21000	103.13979				0.00	0	
Total T17A31 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 T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.42626	7.72000	103.36136			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.38433			0.00	0	
Total TC001 SPOT									0.00	0	
Total For TC001									0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.55248			0.00	0	
Total TC002 SPOT									0.00	0	
Total For TC002									0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.32173			0.00	0	
Total TFS148 SPOT									0.00	0	
Total For TFS148									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.58667			0.00	0	500,000,00
Total TFS154 SPOT									0.00	0	500,000,00
Total For TFS154									0.00	0	500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.14802			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.30589			0.00	5,120,000,000	2,530,000,00
Total TFS157 SPOT									0.00	5,120,000,000	2,530,000,00
Total For TFS157									0.00	5,120,000,000	2,530,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.85530			0.00	0	
Total TFS159 SPOT									0.00	0	
Total For TFS159									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.42175			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.21724			0.00	0	
Total TFS163 SPOT									0.00	0	
Total For TFS163									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.49642			0.00	0	
Total TFS164 SPOT									0.00	0	
Total For TFS164									0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.88536			0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS165 SPOT										0.00	0	2,000,000,00
Total For TFS165										0.00	0	2,000,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14427				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.28509				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.18231				0.00	2,040,000,000	1,020,000,00
Total TFS168 SPOT										0.00	2,040,000,000	1,020,000,00
Total For TFS168										0.00	2,040,000,000	1,020,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.76199				0.00	2,620,000,000	1,310,000,00
Total TFS169 SPOT										0.00	2,620,000,000	1,310,000,00
Total For TFS169										0.00	2,620,000,000	1,310,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.92531				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.10001				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.18322				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	101.15138				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	101.76152				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.12187				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	101.10966				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.19376				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.24094				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.23997				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.27966				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.34671				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.23580				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.04102				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.79642				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.62484				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.09922				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.11696				0.00	0	
Total TH16A2 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 TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.76722	8.49000	103.69574				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.15632				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12610				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.09673				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12062				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.55773	5.76000	102.50948				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.16084				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.41347				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.23030				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.21750				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.30522				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.28147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.61019				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.76529				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.67407				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.19891				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.17152				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.16238				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.26464				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.22265				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.21717				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.60036				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.53288				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.49093				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.98895				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.01642				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.86326				0.00	0	3,000,000,00
Total TL23 SPOT										0.00	0	3,000,000,00
Total For TL23										0.00	0	3,000,000,00
TL24 On 05/09/2022 Spot Bond			7.65000	103.75886	7.65000	103.69414				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.57000	105.76465	8.57000	105.69232				0.00	0	735,000,00
Total TL25 SPOT										0.00	0	735,000,00
Total For TL25										0.00	0	735,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	103.00258				0.00	0	2,140,000,00
Total TL26 SPOT										0.00	0	2,140,000,00
Total For TL26										0.00	0	2,140,000,00
TL27 On 24/04/2023 Spot Bond					0.00000	100.47160				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.62500	101.67186	9.62500	101.59356				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.56223				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.53828				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.57046				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.76177			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.75000	104.92739	8.75000	104.85416		626,389,750,000.00	71,587,400	1,177,623,70	
Total TN23 SPOT								626,389,750,000.00	71,587,400	1,177,623,70	
Total For TN23								626,389,750,000.00	71,587,400	1,177,623,70	
TN23/R On 06/11/2023 Spot Bond			100.00000	45.09717	100.00000	44.80002		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.00500	102.96743	10.00500	102.88415		1,023,189,339,000.00	102,267,800	1,659,580,70	
Total TN25 SPOT								1,023,189,339,000.00	102,267,800	1,659,580,70	
Total For TN25								1,023,189,339,000.00	102,267,800	1,659,580,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.31797	100.00000	21.17518		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.25500	92.68700	11.25500	92.60430		18,821,653,213,000.00	1,672,292,600	19,365,335,90	
Total TN27 SPOT								18,821,653,213,000.00	1,672,292,600	19,365,335,90	
Total For TN27								18,821,653,213,000.00	1,672,292,600	19,365,335,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.84588	100.00000	11.76783		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.58500	93.88696	11.58500	93.80035		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			12.25500	94.32032	12.25500	94.22841		9,926,550,000,000.00	810,000,000	1,170,000,00	
Total TN30 SPOT								9,926,550,000,000.00	810,000,000	1,170,000,00	
Total For TN30								9,926,550,000,000.00	810,000,000	1,170,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.05656	8.00000	117.98068		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN34 On 07/02/2034 Spot Bond			12.54700	92.62567	12.54700	92.53335		0.00	0	0	
Total TN34 SPOT								0.00	0	0	
Total For TN34								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			12.83500	88.75501	12.83500	88.66456		19,867,296,500,000.00	1,547,900,000	4,667,900,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN40 SPOT									19,867,296,500,000.00	1,547,900,000	4,667,900,000
Total For TN40									19,867,296,500,000.00	1,547,900,000	4,667,900,000
TN40/R _{On} 09/10/2040 Spot Bond			10.75000	103.31524	10.75000	103.22661			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 _{On} 14/02/2025 Spot Bond					0.00000	101.47495			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 _{On} 07/02/2027 Spot Bond					0.00000	99.77534			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 _{On} 28/02/2033 Spot Bond			5.53000	101.52374	5.53000	103.08906			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 _{On} 20/06/2024 Spot Bond					0.00000	100.58418			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 _{On} 20/06/2024 Spot Bond					0.00000	100.57888			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 _{On} 20/06/2026 Spot Bond					0.00000	100.59038			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 _{On} 20/06/2026 Spot Bond					0.00000	100.60625			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 _{On} 20/06/2026 Spot Bond			7.61000	101.84424	7.61000	100.79903			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM _{On} 20/12/2022 Spot Bond					0.00000	100.51211			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA3A _{On} 14/11/2022 Spot Bond					0.00000	101.00349			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			7.96000	102.17533	7.96000	102.11002				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.20538				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.51465				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.27585				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.17568				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.25000	104.26726	8.25000	104.19819				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.17568				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.56888	8.62000	102.49795				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.51834				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.72303				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.66549				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.63376				0.00	0	
Total TRA5B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.83974				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.83974				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.31513				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	96.86101				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	96.69114				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.11341				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.42713				0.00	139,200,000	69,600,00
Total TU1A11 SPOT										0.00	139,200,000	69,600,00
Total For TU1A11										0.00	139,200,000	69,600,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.92357				0.00	139,800,000	69,900,00
Total TU1B11 SPOT										0.00	139,800,000	69,900,00
Total For TU1B11										0.00	139,800,000	69,900,00
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.45563				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.98811				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.95862				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.93067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.83033				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.75480				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.32596				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.27454				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.06731				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.06803				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.47500	103.95358	11.47500	103.85907			4,590,000,000,000.00		400,000,000	100,000,000
Total UG26 SPOT									4,590,000,000,000.00		400,000,000	100,000,000
Total For UG26									4,590,000,000,000.00		400,000,000	100,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.18110				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.31243				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.21143				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.34274				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.37305				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.42154				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.63563				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.67602				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.41578				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.59323				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.16342				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.21578				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.04577				0.00	200,000,000	100,000,000
Total VKE17 SPOT										0.00	200,000,000	100,000,000
Total For VKE17										0.00	200,000,000	100,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	101.33797				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.68635				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										95,573,282,142,341,000.009,128,745,208,400	482,681,571,95	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									95,573,282,142,341,000.00	128,745,208,400	482,681,571,95
Total Futures									95 573 284 833 864 300.00	128,745,234,522	482,683,362,87
Total Options									181 312.00	3,200	163,65
Grand Total:									95,573,284,834,045,600.00	128,745,237,722	482,683,526,57