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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2022

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	03/11/2022	Bond Future			12.05810	73.90543	12.04485	73.96904			0.00	0	
ES33	On	02/02/2023	Bond Future			12.25445	75.18635	12.24051	75.25161			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.41951	72.86735	12.40483	72.93457			0.00	0	
ES33	On	03/08/2023	Bond Future			12.57187	74.38391	12.55644	74.45310			0.00	0	
ES33	On	02/11/2023	Bond Future			12.77776	71.95106	12.76169	72.02132			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.39267	71.93252	12.38440	71.97850			0.00	0	
ES42	On	02/02/2023	Bond Future			12.56515	73.18052	12.55644	73.22785			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.71774	70.35297	12.70855	70.40188			0.00	0	
ES42	On	03/08/2023	Bond Future			12.85484	71.82056	12.84519	71.87102			0.00	0	
ES42	On	02/11/2023	Bond Future			13.03730	68.86985	13.02726	68.92110			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			166.25923	166.25923	166.08431	166.08431			22,112,477.59	133	7,6

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			167.44019	167.44019	167.26350	167.26350			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			170.71841	170.71841	170.53985	170.53985			0.00	0	
I2025	On	03/08/2023	Bond Future			172.49810	172.49810	172.31734	172.31734			0.00	0	
I2025	On	02/11/2023	Bond Future			175.65185	175.65185	175.46742	175.46742			0.00	0	
Total I2025 Future												22,112,477.59	133	9,53
Total For I2025												22,112,477.59	133	9,53
I2029	On	03/11/2022	Bond Future			120.77264	120.77264	120.45970	120.45970			4,830,905.60	40	1,58
I2029	On	02/02/2023	Bond Future			122.86523	122.86523	122.54775	122.54775			0.00	0	7,
I2029	On	04/05/2023	Bond Future			123.97164	123.97164	123.64925	123.64925			0.00	0	
I2029	On	03/08/2023	Bond Future			126.54424	126.54424	126.21601	126.21601			0.00	0	
I2029	On	02/11/2023	Bond Future			127.51408	127.51408	127.17992	127.17992			0.00	0	
Total I2029 Future												4,830,905.60	40	2,28
Total For I2029												4,830,905.60	40	2,28
I2033	On	03/11/2022	Bond Future			113.33199	113.33199	113.31360	113.31360			4,533,279.60	40	1,28
I2033	On	02/02/2023	Bond Future			115.29534	115.29534	115.27739	115.27739			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			116.16756	116.16756	116.15055	116.15055			0.00	0	
I2033	On	03/08/2023	Bond Future			118.57795	118.57795	118.56119	118.56119			0.00	0	
I2033	On	02/11/2023	Bond Future			119.31285	119.31285	119.29590	119.29590			0.00	0	
Total I2033 Future												4,533,279.60	40	7,42
Total For I2033												4,533,279.60	40	7,42
I2038	On	03/11/2022	Bond Future			127.50174	127.50174	129.09073	129.09073			0.00	0	5,43
I2038	On	02/02/2023	Bond Future			127.79886	127.79886	129.41648	129.41648			0.00	0	
I2038	On	04/05/2023	Bond Future			130.30197	130.30197	131.95238	131.95238			0.00	0	
I2038	On	03/08/2023	Bond Future			131.02373	131.02373	132.70958	132.70958			0.00	0	
I2038	On	02/11/2023	Bond Future			133.41848	133.41848	135.13497	135.13497			8,005,108.80	60	3,
Total I2038 Future												8,005,108.80	60	5,46
Total For I2038												8,005,108.80	60	5,46
I2046	On	03/11/2022	Bond Future			114.73448	114.73448	114.52585	114.52585			0.00	0	15,98
I2046	On	02/02/2023	Bond Future			116.72267	116.72267	116.51131	116.51131			0.00	0	
I2046	On	04/05/2023	Bond Future			116.96774	116.96774	116.75347	116.75347			0.00	0	
I2046	On	03/08/2023	Bond Future			119.39651	119.39651	119.17857	119.17857			0.00	0	
I2046	On	02/11/2023	Bond Future			119.46694	119.46694	119.24546	119.24546			0.00	0	
Total I2046 Future												0.00	0	15,98
Total For I2046												0.00	0	15,98
I2050	On	03/11/2022	Bond Future			117.11593	117.11593	117.30967	117.30967			0.00	0	11,66
I2050	On	02/02/2023	Bond Future			117.02203	117.02203	117.21990	117.21990			0.00	0	
I2050	On	04/05/2023	Bond Future			119.31376	119.31376	119.51694	119.51694			0.00	0	
I2050	On	03/08/2023	Bond Future			119.58785	119.58785	119.79634	119.79634			0.00	0	

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	02/11/2023	Bond Future			121.77351	121.77351	121.98556	121.98556			0.00	0	
Total I2050 Future												0.00	0	11,66
Total For I2050												0.00	0	11,66
R186	On	03/11/2022	Bond Future			8.91849	109.34773	8.89922	109.41517		4.98	28,758,452.99	263	64,35
R186	On	02/02/2023	Bond Future			9.07655	105.91973	9.05550	105.98911		5.19	0.00	0	
R186	On	04/05/2023	Bond Future			9.18073	107.97319	9.15758	108.04493		4.94	0.00	0	
R186	On	03/08/2023	Bond Future			9.25433	104.89027	9.22887	104.96423		4.85	0.00	0	
R186	On	02/11/2023	Bond Future			9.43710	106.78160	9.40930	106.85665		4.54	0.00	0	
Total R186 Future												28,758,452.99	263	64,35
R186	On	03/11/2022	Bond Future	8.23	Call			213.20000	0.21320	198,350	4.77	0.00	0	4,35
R186	On	03/11/2022	Bond Future	8.23	Put			2,589.23000	2.58923	2,641,820	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			471.59000	0.47159	445,980	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,774.30000	1.77430	1,816,130	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			482.91000	0.48291	456,910	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,750.07000	1.75007	1,791,510	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			494.59000	0.49459	468,180	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,726.22000	1.72622	1,767,250	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,043.04000	1.04304	1,002,380	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,005.30000	1.00530	1,032,080	5.08	0.00	0	4,35
R186	On	02/02/2023	Bond Future	8.33	Call			556.21000	0.55621	535,020	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,983.13000	2.98313	3,031,320	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			564.68000	0.56468	543,270	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,957.67000	2.95767	3,005,640	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			547.60000	0.54760	526,650	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,008.46000	3.00846	3,056,890	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,350.45000	2.35045	2,389,380	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,311.20000	1.31120	1,278,190	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,333.03000	2.33303	2,371,760	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,325.61000	1.32561	1,292,390	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,316.07000	2.31607	2,354,590	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,297.23000	1.29723	1,264,420	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,944.71000	2.94471	2,896,410	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,501.03000	1.50103	1,526,690	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,964.11000	2.96411	2,915,660	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,491.88000	1.49188	1,517,390	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,983.55000	2.98355	2,934,960	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,482.78000	1.48278	1,508,150	5.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,178.98000	2.17898	2,213,640	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,122.89000	2.12289	2,082,800	4.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.38	Put		2,202.07000	2.20207	2,237,030	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call		2,138.34000	2.13834	2,098,100	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,190.49000	2.19049	2,225,300	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		2,153.85000	2.15385	2,113,460	4.62	0.00	0	
Total R186 Option											0.00	0	8,62
Total For R186											28,758,452.99	263	72,97
R197	On	03/11/2022	Bond Future			337.25324	337.25324	337.10809	337.10809		0.00	0	83
R197	On	02/02/2023	Bond Future			334.27524	334.27524	334.13034	334.13034		0.00	0	
R197	On	04/05/2023	Bond Future			340.82346	340.82346	340.67887	340.67887		0.00	0	
R197	On	03/08/2023	Bond Future			338.75401	338.75401	338.61041	338.61041		0.00	0	
R197	On	02/11/2023	Bond Future			344.94327	344.94327	344.79625	344.79625		0.00	0	
Total R197 Future											0.00	0	83
Total For R197											0.00	0	83
R202	On	03/11/2022	Bond Future			248.65253	248.65253	248.61192	248.61192		0.00	0	6,14
R202	On	02/02/2023	Bond Future			248.27498	248.27498	248.23572	248.23572		0.00	0	46
R202	On	04/05/2023	Bond Future			253.13662	253.13662	253.09885	253.09885		0.00	0	
R202	On	03/08/2023	Bond Future			253.53265	253.53265	253.49666	253.49666		0.00	0	
R202	On	02/11/2023	Bond Future			258.16649	258.16649	258.12924	258.12924		0.00	0	
Total R202 Future											0.00	0	6,60
Total For R202											0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.21807	101.62417	7.22245	101.62283	0.35	0.00	0	24,22
Total R2023 Future											0.00	0	24,22
R2023	On	03/11/2022	Bond Future	6.25	Call			0.04000	0.00004	0,040	0.21	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			297.57000	0.29757	296,230	0.21	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.04000	0.00004	0,040	0.21	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			294.51000	0.29451	293,170	0.21	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.05000	0.00005	0,050	0.21	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			291.45000	0.29145	290,110	0.21	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	24,22
R2030	On	03/11/2022	Bond Future			10.30323	90.60839	10.29477	90.64763	9.07	12,956,999.77	143	66,82
R2030	On	02/02/2023	Bond Future			10.46544	88.15100	10.45640	88.19158	9.37	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.59807	89.86110	10.58837	89.90333	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future			10.71857	87.70206	10.70821	87.74576	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future			10.89268	89.28310	10.88181	89.32739	8.43	0.00	0	
Total R2030 Future											12,956,999.77	143	72,02
R2030	On	03/11/2022	Bond Future	9.70	Call			450.32000	0.45032	434,830	8.49	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,264.81000	3.26481	3,288,560	8.49	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	03/11/2022	Bond Future	10.08	Call			1,043.10000	1.04310	1,018,190	8.87	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,046.54000	2.04654	2,060,870	8.87	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,063.18000	1.06318	1,038,020	8.88	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			201.82000	0.20182	200,630	10.80	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,019.58000	2.01958	2,033,660	8.88	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,083.64000	1.08364	1,058,250	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,993.03000	1.99303	2,006,880	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,299.85000	1.29985	1,272,180	9.01	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,740.86000	1.74086	1,752,430	9.01	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,874.04000	5.87404	5,833,610	10.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			325.32000	0.32532	317,050	9.03	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,986.80000	6.98680	7,019,110	9.03	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			345.33000	0.34533	336,690	9.01	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			6,810.13000	6.81013	6,842,070	9.01	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			837.58000	0.83758	821,750	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,507.52000	4.50752	4,532,270	9.02	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			1,006.92000	1.00692	989,180	9.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,064.77000	4.06477	4,087,610	9.06	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			229.19000	0.22919	222,840	9.16	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,031.59000	8.03159	8,065,820	9.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			1,065.48000	1.06548	1,047,130	9.09	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			3,936.03000	3.93603	3,958,260	9.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,237.68000	1.23768	1,217,650	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,595.67000	3.59567	3,616,220	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			411.60000	0.41160	401,780	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,289.45000	6.28945	6,320,210	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,338.56000	1.33856	1,317,620	9.19	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,418.51000	3.41851	3,438,150	9.19	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,356.08000	1.35608	1,334,990	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,389.79000	3.38979	3,409,280	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			1,021.36000	1.02136	1,003,460	9.07	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,032.34000	4.03234	4,055,020	9.07	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,258.74000	4.25874	4,223,800	10.23	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,170.01000	1.17001	1,175,650	10.23	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,868.61000	4.86861	4,832,320	10.42	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			969.52000	0.96952	973,810	10.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,321.41000	1.32141	1,300,620	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,447.62000	3.44762	3,467,410	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,535.41000	5.53541	5,497,960	10.63	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			793.92000	0.79392	797,050	10.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			4,133.80000	4.13380	4,099,170	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,216.94000	1.21694	1,222,890	10.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,170.71000	4.17071	4,192,980	8.68	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			524.15000	0.52415	514,530	8.67	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			7,653.74000	7.65374	7,686,350	8.67	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			978.27000	0.97827	963,350	8.55	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			5,511.25000	5.51125	5,538,560	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,864.06000	2.86406	2,879,960	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,088.07000	1.08807	1,072,090	8.57	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			5,204.67000	5.20467	5,230,920	8.57	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,233.41000	1.23341	1,216,110	8.61	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			4,844.31000	4.84431	4,869,240	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,560.77000	1.56077	1,540,810	8.68	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			1,568.17000	1.56817	1,576,450	9.72	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			2,365.84000	2.36584	2,340,760	8.95	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,102.89000	3.10289	3,120,040	8.95	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,586.52000	2.58652	2,560,290	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,884.87000	2.88487	2,900,870	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,609.43000	2.60943	2,583,100	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			647.63000	0.64763	650,220	10.79	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,632.45000	2.63245	2,606,000	9.03	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,843.39000	2.84339	2,859,170	9.03	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,891.92000	2.89192	2,864,260	9.12	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			2,624.06000	2.62406	2,638,630	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,765.45000	4.76545	4,731,500	9.72	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			603.15000	0.60315	605,540	10.79	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			5,618.90000	5.61890	5,583,080	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,268.35000	1.26835	1,274,760	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			6,963.60000	6.96360	6,925,620	10.37	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			920.33000	0.92033	924,580	10.37	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			8,494.98000	8.49498	8,455,340	10.79	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,720.56000	8.72056	8,680,720	10.79	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,991.96000	2.99196	2,965,510	9.06	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,237.97000	3.23797	3,255,220	9.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,756.55000	4.75655	4,724,000	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,100.90000	2.10090	2,112,050	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,784.20000	4.78420	4,751,560	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,087.98000	2.08798	2,099,040	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,455.61000	2.45561	2,431,720	8.87	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			3,768.14000	3.76814	3,787,950	8.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			8,452.34000	8.45234	8,413,140	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			947.95000	0.94795	952,450	10.63	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			9,357.68000	9.35768	9,317,450	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			733.41000	0.73341	736,880	10.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,729.29000	4.72929	4,696,810	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,114.23000	2.11423	2,125,450	9.63	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,457.88000	3.45788	3,476,020	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			3,161.34000	3.16134	3,135,370	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,495.60000	3.49560	3,513,920	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			3,183.57000	3.18357	3,157,510	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,476.89000	3.47689	3,495,120	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			3,205.48000	3.20548	3,179,330	8.48	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												12,956,999.77	143	93,4
R2032	On	03/11/2022	Bond Future			10.75075	86.30350	10.74751	86.32050		11.16	1,294,552.50	15	157,1
R2032	On	02/02/2023	Bond Future			10.90903	87.77882	10.90553	87.79671		11.24	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.03740	85.31996	11.03357	85.33906		11.47	0.00	0	
R2032	On	03/08/2023	Bond Future			11.15028	87.07720	11.14615	87.09733		11.00	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.31691	84.49160	11.31263	84.51190		10.86	0.00	0	
Total R2032 Future												1,294,552.50	15	159,7
R2032	On	03/11/2022	Bond Future	9.31	Call			41.87000	0.04187	39,790	9.92	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,047.37000	8.04737	8,062,290	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			49.80000	0.04980	47,420	9.92	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			7,760.63000	7.76063	7,775,250	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			69.68000	0.06968	66,620	9.91	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			4,781.20000	4.78120	4,789,980	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			484.39000	0.48439	473,170	10.28	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,918.21000	3.91821	3,923,990	10.28	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			548.44000	0.54844	536,420	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,706.42000	3.70642	3,711,400	10.33	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,501.38000	3.50138	3,505,550	10.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,129.83000	1.12983	1,112,730	10.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,495.31000	2.49531	2,495,210	10.77	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			1,289.51000	1.28951	1,271,490	10.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,280.96000	2.28096	2,279,940	10.87	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			288.75000	0.28875	280,530	10.07	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			1,999.28000	1.99928	1,997,080	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,564.81000	1.56481	1,545,510	11.04	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,972.80000	1.97280	1,970,500	11.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			4,211.48000	4.21148	4,188,920	12.25	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			628.94000	0.62894	623,380	12.25	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			618.12000	0.61812	605,290	10.39	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,194.83000	7.19483	7,208,770	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,613.22000	4.61322	4,590,800	12.40	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			537.12000	0.53712	531,700	12.40	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			7,808.75000	7.80875	7,788,490	13.51	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			155.35000	0.15535	152,090	13.51	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			1,538.47000	1.53847	1,519,270	11.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			286.76000	0.28676	281,750	10.51	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			8,986.52000	8.98652	8,999,400	10.51	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			374.23000	0.37423	368,230	10.48	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,150.24000	8.15024	8,162,130	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			767.16000	0.76716	757,730	10.54	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,008.31000	6.00831	6,016,770	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,098.44000	1.09844	1,086,910	10.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,024.81000	5.02481	5,031,170	10.69	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			1,194.21000	1.19421	1,182,160	10.73	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,795.83000	4.79583	4,801,670	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,483.18000	1.48318	1,469,750	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,226.41000	4.22641	4,230,870	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,502.59000	1.50259	1,489,080	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,192.54000	4.19254	4,196,920	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,522.15000	1.52215	1,508,560	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,158.86000	4.15886	4,163,160	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,726.52000	1.72652	1,712,110	10.98	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,833.15000	3.83315	3,836,630	10.98	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			2,112.98000	2.11298	2,097,270	11.16	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,328.18000	3.32818	3,330,360	11.16	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,228.02000	5.22802	5,207,790	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,341.15000	1.34115	1,338,810	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,768.70000	5.76870	5,748,240	12.53	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,165.77000	1.16577	1,163,200	12.53	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			9,259.72000	9.25972	9,239,190	13.59	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			489.64000	0.48964	487,000	13.59	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			3,702.76000	3.70276	3,706,450	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,906.39000	2.90639	2,890,920	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,677.18000	3.67718	3,680,810	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,608.07000	2.60807	2,609,410	11.86	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			11,436.61000	11.43661	11,416,080	13.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		523.72000	0.52372	522,290	13.62	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		2,296.76000	2.29676	2,282,800	11.14	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,393.79000	4.39379	4,398,930	11.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,881.46000	2.88146	2,866,050	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,931.71000	2.93171	2,916,190	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,652.03000	3.65203	3,655,610	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,264.75000	4.26475	4,246,990	11.86	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		5,517.62000	5.51762	5,499,470	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,640.05000	2.64005	2,642,030	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,548.17000	5.54817	5,529,980	11.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,624.05000	2.62405	2,625,990	11.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,579.09000	5.57909	5,560,870	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,608.45000	2.60845	2,610,360	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,984.32000	5.98432	5,965,730	11.82	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,412.14000	2.41214	2,413,680	11.82	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,230.25000	4.23025	4,235,690	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,861.75000	3.86175	3,846,840	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,207.17000	4.20717	4,212,560	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,812.20000	3.81220	3,797,380	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,253.07000	4.25307	4,258,550	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,837.12000	3.83712	3,822,260	10.85	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											1,294,552.50	15	184,21
R2035	On	03/11/2022	Bond Future			11.08408	87.01535	11.06516	87.12761	12.70	0.00	0	59,26
R2035	On	02/02/2023	Bond Future			11.23933	88.50169	11.21952	88.61650	12.94	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.36045	85.71444	11.33972	85.83225	13.34	0.00	0	
R2035	On	03/08/2023	Bond Future			11.46947	87.47829	11.44780	87.59914	12.92	0.00	0	
R2035	On	02/11/2023	Bond Future			11.62736	84.55785	11.60482	84.68068	12.98	0.00	0	
Total R2035 Future											0.00	0	165,56
R2035	On	03/11/2022	Bond Future	9.82	Call		103.37000	0.10337	94,360	11.46	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		7,976.03000	7.97603	8,079,280	11.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		429.01000	0.42901	402,360	11.77	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		5,150.32000	5.15032	5,235,930	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		822.13000	0.82213	780,700	12.08	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,882.94000	1.88294	1,921,640	12.91	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		164.38000	0.16438	166,440	15.30	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		1,826.99000	1.82699	1,760,900	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,275.02000	2.27502	2,321,190	12.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		2,009.55000	2.00955	1,940,180	12.78	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			2,099.65000	2.09965	2,142,540	12.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,266.79000	2.26679	2,193,230	12.91	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,836.25000	3.83625	3,907,080	12.08	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			2,300.01000	2.30001	2,225,930	12.92	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,857.18000	1.85718	1,895,360	12.92	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,333.46000	2.33346	2,258,880	12.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,831.70000	1.83170	1,869,380	12.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,033.45000	9.03345	8,923,250	15.30	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			514.16000	0.51416	493,010	11.88	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			8,750.83000	8.75083	8,844,490	11.88	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,581.16000	1.58116	1,534,780	12.23	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,039.69000	5.03969	5,108,120	12.23	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			450.30000	0.45030	431,180	11.88	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			9,217.85000	9.21785	9,313,540	11.88	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			481.39000	0.48139	461,280	11.88	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,982.98000	8.98298	9,077,680	11.88	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,113.08000	2.11308	2,057,790	12.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,175.51000	4.17551	4,235,030	12.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			967.48000	0.96748	933,910	11.93	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			6,548.39000	6.54839	6,629,630	11.93	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,498.96000	1.49896	1,454,110	12.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,203.52000	5.20352	5,273,480	12.20	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,625.70000	2.62570	2,563,200	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,558.27000	3.55827	3,610,580	12.70	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,623.28000	1.62328	1,576,120	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,959.16000	4.95916	5,026,810	12.25	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			2,087.73000	2.08773	2,032,830	12.46	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,210.21000	4.21021	4,270,120	12.46	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			11,054.81000	11.05481	10,947,140	15.60	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			500.14000	0.50014	507,280	15.60	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			2,138.37000	2.13837	2,082,690	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,140.81000	4.14081	4,199,940	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,597.04000	2.59704	2,534,920	12.68	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			3,588.56000	3.58856	3,641,250	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,667.82000	5.66782	5,578,470	13.87	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,631.02000	1.63102	1,656,480	13.87	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,825.37000	5.82537	5,735,110	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,572.58000	1.57258	1,597,130	13.93	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,100.27000	7.10027	7,177,160	12.58	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,978.32000	1.97832	1,931,900	12.71	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Put		6,339.17000	6.33917	6,410,560	12.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,268.22000	4.26822	4,321,290	13.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,496.97000	3.49697	3,431,940	13.30	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,239.48000	4.23948	4,292,260	13.30	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		855.10000	0.85510	829,270	12.47	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,967.37000	9.96737	10,059,350	12.47	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,630.41000	1.63041	1,589,490	12.58	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,789.38000	1.78938	1,813,380	14.82	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,688.37000	10.68837	10,584,960	15.69	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,082.35000	1.08235	1,096,750	15.69	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		3,381.84000	3.38184	3,317,990	13.25	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,355.17000	4.35517	4,409,130	13.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,468.09000	3.46809	3,403,350	13.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,525.96000	3.52596	3,460,630	13.31	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,210.90000	4.21090	4,263,380	13.31	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,834.27000	7.83427	7,740,460	14.82	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		6,228.85000	6.22885	6,147,020	13.68	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,277.81000	3.27781	3,316,830	13.68	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		6,262.63000	6.26263	6,180,590	13.69	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,258.56000	3.25856	3,297,370	13.69	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		6,194.81000	6.19481	6,113,180	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,296.85000	3.29685	3,336,070	13.66	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,378.56000	5.37856	5,435,670	12.90	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		4,333.81000	4.33381	4,267,850	12.91	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,350.68000	5.35068	5,407,550	12.91	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,361.15000	4.36115	4,294,960	12.92	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,322.55000	5.32255	5,379,190	12.92	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,306.18000	4.30618	4,240,460	12.90	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	178,73
R2037	On	03/11/2022	Bond Future			11.23580	83.07234	11.22203	83.15512	13.58	14,953,021.20	180	66,0
R2037	On	02/02/2023	Bond Future			11.38036	80.23591	11.36595	80.32070	14.59	0.00	0	71,4
R2037	On	04/05/2023	Bond Future			11.50190	81.79344	11.48681	81.88063	14.34	0.00	0	
R2037	On	03/08/2023	Bond Future			11.61461	79.21873	11.59883	79.30830	14.65	0.00	0	
R2037	On	02/11/2023	Bond Future			11.76023	80.64615	11.74387	80.73714	13.99	0.00	0	
Total R2037 Future											14,953,021.20	180	137,45
R2037	On	03/11/2022	Bond Future	11.30	Call		2,331.04000	2.33104	2,272,540	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,863.99000	1.86399	1,888,270	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,364.93000	2.36493	2,306,070	13.68	0.00	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
R2037	On	03/11/2022	Bond Future	11.31	Put		1,838.27000	1.83827	1,862,190	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,399.05000	2.39905	2,339,820	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,812.85000	1.81285	1,836,400	13.70	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,244.35000	2.24435	2,200,080	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,259.05000	4.25905	4,299,570	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,270.67000	2.27067	2,226,110	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,224.33000	4.22433	4,264,560	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,297.36000	2.29736	2,252,510	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,190.05000	4.19005	4,229,990	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		2,432.60000	2.43260	2,386,330	14.37	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,021.42000	4.02142	4,059,940	14.37	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		5,346.29000	5.34629	5,279,770	15.69	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,902.74000	1.90274	1,921,010	15.69	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		5,369.34000	5.36934	5,413,590	13.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,480.62000	4.48062	4,518,710	14.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,418.34000	3.41834	3,369,020	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,450.52000	4.45052	4,488,390	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,447.31000	3.44731	3,397,770	14.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,420.59000	4.42059	4,458,240	14.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,662.10000	2.66210	2,619,160	13.80	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		4,895.86000	4.89586	4,836,940	14.69	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,226.57000	3.22657	3,254,840	14.69	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,356.06000	12.35606	12,275,370	16.97	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		802.18000	0.80218	808,680	16.97	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		3,389.48000	3.38948	3,340,380	14.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,256.62000	6.25662	6,194,230	15.36	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,375.34000	3.37534	3,402,520	15.36	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,290.72000	6.29072	6,228,180	15.38	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,355.67000	3.35567	3,382,700	15.38	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,324.88000	6.32488	6,262,190	15.39	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,336.12000	3.33612	3,363,000	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,428.74000	5.42874	5,468,940	13.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,395.83000	4.39583	4,345,390	13.81	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,485.94000	5.48594	5,526,490	13.81	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,423.76000	4.42376	4,373,140	13.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,457.10000	5.45710	5,497,470	13.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,452.11000	4.45211	4,401,320	13.83	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											14,953,021.20	180	139,9€

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2040	On	03/11/2022	Bond Future			11.34209	84.85181	11.32828	84.94105		14.42	424,259.05	5	61,72
R2040	On	02/02/2023	Bond Future			11.48267	81.79545	11.46822	81.88689		15.52	0.00	0	64,04
R2040	On	04/05/2023	Bond Future			11.60096	83.38348	11.58585	83.47745		15.27	0.00	0	
R2040	On	03/08/2023	Bond Future			11.71076	80.59134	11.69499	80.68778		15.65	0.00	0	
R2040	On	02/11/2023	Bond Future			11.85121	82.04327	11.83486	82.14131		14.95	0.00	0	
Total R2040 Future											424,259.05	5	125,76	
R2040	On	03/11/2022	Bond Future	10.10	Call			123.73000	0.12373	114,990	12.99	0.00	0	2,22
R2040	On	03/11/2022	Bond Future	10.10	Put			8,704.24000	8.70424	8,784,740	12.99	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			683.08000	0.68308	652,750	13.54	0.00	0	1,01
R2040	On	03/11/2022	Bond Future	10.70	Put			4,908.00000	4.90800	4,966,910	13.54	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			859.78000	0.85978	824,640	13.68	0.00	0	2,22
R2040	On	03/11/2022	Bond Future	11.20	Put			2,698.74000	2.69874	2,733,420	14.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			2,184.58000	2.18458	2,125,590	14.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Put			2,367.79000	2.36779	2,398,040	14.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			2,496.85000	2.49685	2,434,130	14.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,099.20000	2.09920	2,125,720	14.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,070.97000	2.07097	2,097,100	14.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			2,568.92000	2.56892	2,505,410	14.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,043.06000	2.04306	2,068,790	14.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			2,904.69000	2.90469	2,837,790	14.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			1,805.76000	1.80576	1,828,100	14.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			1,862.55000	1.86255	1,807,990	14.33	0.00	0	1,01
R2040	On	03/11/2022	Bond Future	10.80	Put			4,390.03000	4.39003	4,444,130	13.68	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			5,046.88000	5.04688	4,966,390	15.77	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			876.21000	0.87621	884,960	15.77	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			7,567.83000	7.56783	7,480,840	16.68	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			393.46000	0.39346	395,710	16.68	0.00	0	1,01
R2040	On	03/11/2022	Bond Future	11.40	Call			2,532.76000	2.53276	2,469,650	14.69	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			1,941.53000	1.94153	1,899,280	14.75	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put			5,262.21000	5.26221	5,311,400	14.75	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			623.34000	0.62334	603,590	14.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			9,462.24000	9.46224	9,533,930	14.25	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			2,361.82000	2.36182	2,314,520	14.96	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,614.74000	4.61474	4,658,880	14.96	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			653.84000	0.65384	633,380	14.25	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			9,270.47000	9.27047	9,341,450	14.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			1,869.38000	1.86938	1,828,070	14.72	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put			5,392.61000	5.39261	5,442,740	14.72	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			6,415.06000	6.41506	6,340,300	16.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	12.24	Put		1,747.60000	1.74760	1,764,280	16.74	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,306.47000	2.30647	2,259,790	14.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,691.72000	4.69172	4,736,480	14.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,334.06000	2.33406	2,287,070	14.94	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,653.10000	4.65310	4,697,550	14.94	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,541.95000	6.54195	6,466,710	16.79	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,701.64000	1.70164	1,717,840	16.79	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.19	Call		2,560.97000	2.56097	2,511,510	15.06	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		4,353.28000	4.35328	4,395,260	15.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		5,708.31000	5.70831	5,636,590	16.46	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,032.12000	2.03212	2,051,840	16.46	0.00	0	62
R2040	On	04/05/2023	Bond Future	11.42	Put		4,828.22000	4.82822	4,868,420	15.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		1,053.03000	1.05303	1,029,120	14.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,668.38000	10.66838	10,738,440	14.26	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,968.57000	1.96857	1,931,890	14.44	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		7,581.16000	7.58116	7,638,450	14.44	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,933.13000	1.93313	1,949,380	17.06	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Call		2,396.12000	2.39612	2,354,660	14.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		6,711.90000	6.71190	6,764,410	14.60	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,754.46000	3.75446	3,700,920	15.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,860.76000	4.86076	4,901,190	15.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,785.47000	3.78547	3,731,700	15.17	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,240.21000	1.24021	1,250,080	18.00	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		3,816.87000	3.81687	3,762,860	15.18	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,796.16000	4.79616	4,836,120	15.18	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,975.30000	3.97530	3,920,130	15.24	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,638.41000	4.63841	4,677,210	15.24	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,863.16000	8.86316	8,785,440	17.06	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		11,654.28000	11.65428	11,570,180	18.00	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,760.58000	6.76058	6,693,040	16.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,587.25000	3.58725	3,616,150	16.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,687.88000	6.68788	6,620,670	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,629.61000	3.62961	3,658,840	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,724.05000	6.72405	6,656,680	16.21	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,608.22000	3.60822	3,637,290	16.21	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,154.09000	6.15409	6,198,370	14.79	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,692.94000	4.69294	4,638,990	14.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,122.19000	6.12219	6,166,280	14.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,633.36000	4.63336	4,579,780	14.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,186.15000	6.18615	6,230,610	14.78	0.00	0	

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	02/11/2023	Bond Future	11.59	Call			4,663.11000	4.66311	4,609,350	14.79	0.00	0	
Total R2040 Option												0.00	0	12,76
Total For R2040												424,259.05	5	138,52
R2044	On	03/11/2022	Bond Future			11.31410	81.87609	11.30019	81.96823		15.31	1,228,141.35	15	65,96
R2044	On	02/02/2023	Bond Future			11.44543	78.89406	11.43091	78.98832		16.50	0.00	0	33,87
R2044	On	04/05/2023	Bond Future			11.55537	80.42581	11.54020	80.52270		16.25	0.00	0	
R2044	On	03/08/2023	Bond Future			11.65693	77.69804	11.64112	77.79745		16.68	0.00	0	
R2044	On	02/11/2023	Bond Future			11.78684	79.09779	11.77046	79.19889		15.95	0.00	0	
Total R2044 Future												1,228,141.35	15	99,80
R2044	On	03/11/2022	Bond Future	10.10	Call			135.03000	0.13503	125,560	13.79	0.00	0	42
R2044	On	03/11/2022	Bond Future	10.10	Put			8,801.90000	8.80190	8,884,570	13.79	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			581.03000	0.58103	553,390	14.25	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put			5,457.85000	5.45785	5,522,350	14.25	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			929.47000	0.92947	891,980	14.52	0.00	0	42
R2044	On	03/11/2022	Bond Future	11.39	Put			2,061.09000	2.06109	2,087,430	15.57	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,690.25000	2.69025	2,624,050	15.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,033.04000	2.03304	2,058,980	15.59	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			4,364.07000	4.36407	4,418,720	14.52	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,727.88000	2.72788	2,661,280	15.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,005.32000	2.00532	2,030,860	15.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			2,327.48000	2.32748	2,265,440	15.40	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put			2,328.74000	2.32874	2,358,840	15.40	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,652.86000	2.65286	2,587,060	15.57	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			2,577.96000	2.57796	2,527,380	15.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,506.84000	4.50684	4,550,520	15.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,607.66000	2.60766	2,556,760	15.95	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,468.94000	4.46894	4,512,300	15.95	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,637.54000	2.63754	2,586,330	15.97	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,431.31000	4.43131	4,474,360	15.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,759.97000	4.75997	4,800,010	16.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			3,984.62000	3.98462	3,928,260	16.13	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,824.52000	4.82452	4,865,050	16.13	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			4,017.29000	4.01729	3,960,680	16.14	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			4,792.15000	4.79215	4,832,430	16.14	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			4,050.06000	4.05006	3,993,210	16.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			6,990.57000	6.99057	6,920,890	17.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			3,776.68000	3.77668	3,806,410	17.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call			6,916.84000	6.91684	6,847,480	17.53	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			3,820.41000	3.82041	3,850,460	17.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	03/08/2023	Bond Future	12.16	Call			6,953.54000	6.95354	6,884,020	17.55	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			3,798.34000	3.79834	3,828,230	17.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			6,200.21000	6.20021	6,245,060	15.75	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			4,912.13000	4.91213	4,855,690	15.76	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			6,167.41000	6.16741	6,212,070	15.76	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			4,850.46000	4.85046	4,794,400	15.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			6,232.83000	6.23283	6,277,870	15.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			4,881.43000	4.88143	4,825,180	15.75	0.00	0	
Total R2044 Option												0.00	0	4,04
Total For R2044												1,228,141.35	15	103,84
R2048	On	03/11/2022	Bond Future			11.25166	80.79844	11.22734	80.96448		15.91	0.00	0	258,88
R2048	On	02/02/2023	Bond Future			11.38131	82.17865	11.35598	82.34808		16.26	0.00	0	
R2048	On	04/05/2023	Bond Future			11.48209	79.33246	11.45575	79.50594		16.90	0.00	0	
R2048	On	03/08/2023	Bond Future			11.57221	80.96532	11.54486	81.14291		16.45	0.00	0	
R2048	On	02/11/2023	Bond Future			11.69985	77.99059	11.67150	78.17118		16.62	0.00	0	
Total R2048 Future												0.00	0	258,88
R2048	On	03/11/2022	Bond Future	10.00	Call			122.59000	0.12259	110,100	14.34	0.00	0	1,38
R2048	On	03/11/2022	Bond Future	10.00	Put			9,358.43000	9.35843	9,511,980	14.34	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call			877.98000	0.87798	822,930	14.93	0.00	0	1,38
R2048	On	03/11/2022	Bond Future	10.70	Put			4,633.10000	4.63310	4,744,090	14.93	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call			2,271.28000	2.27128	2,173,700	15.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,113.96000	2.11396	2,173,960	16.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			2,714.08000	2.71408	2,607,300	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,084.71000	2.08471	2,143,970	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put			2,458.67000	2.45867	2,527,130	15.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			5,273.11000	5.27311	5,133,160	17.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put			895.76000	0.89576	921,850	17.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			2,637.69000	2.63769	2,532,400	16.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,143.42000	2.14342	2,204,170	16.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			2,675.83000	2.67583	2,569,790	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,685.02000	2.68502	2,602,000	15.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,713.29000	4.71329	4,799,700	15.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,747.12000	2.74712	2,662,990	15.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,635.47000	4.63547	4,720,770	15.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			2,809.90000	2.80990	2,724,680	16.02	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put			4,558.75000	4.55875	4,642,960	16.02	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call			1,090.91000	1.09091	1,044,540	15.10	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put			7,983.98000	7.98398	8,107,040	15.10	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,715.98000	2.71598	2,632,410	15.97	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
R2048 On 02/02/2023 Bond Future	11.07	Put			4,674.23000	4.67423	4,760,090	15.97		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,877.82000	4.87782	4,956,390	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,141.07000	4.14107	4,045,730	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,844.40000	4.84440	4,922,540	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			4,073.85000	4.07385	3,979,370	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,911.45000	4.91145	4,990,450	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,107.40000	4.10740	4,012,490	16.68		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,256.56000	7.25656	7,136,990	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,787.09000	3.78709	3,845,110	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,294.64000	7.29464	7,174,770	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,765.20000	3.76520	3,822,920	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,218.24000	7.21824	7,098,960	17.21		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,808.83000	3.80883	3,867,140	17.21		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,407.68000	6.40768	6,491,970	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,134.69000	5.13469	5,038,040	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,374.27000	6.37427	6,458,210	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,166.71000	5.16671	5,069,720	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,340.69000	6.34069	6,424,290	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,102.41000	5.10241	5,006,110	16.59		0.00	0	
Total R2048 Option										0.00	0	8,10
Total For R2048										0.00	0	266,98
R209 On 03/11/2022 Bond Future			11.05833	67.46025	11.04452	67.53224		14.31		170,674,432.50	2,530	20,18
R209 On 02/02/2023 Bond Future			11.19170	68.61340	11.17729	68.68713		14.62		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.30030	66.79149	11.28524	66.86732		15.04		0.00	0	1,25
R209 On 03/08/2023 Bond Future			11.39565	68.16692	11.37996	68.24480		14.62		0.00	0	
R209 On 02/11/2023 Bond Future			11.53077	66.24788	11.51452	66.32705		14.64		0.00	0	
Total R209 Future										170,674,432.50	2,530	23,50
R209 On 03/11/2022 Bond Future	9.25	Call			12.14000	0.01214	10,900	12.91		0.00	0	6,00
R209 On 03/11/2022 Bond Future	9.25	Put			10,366.43000	10.36643	10,437,180	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			31.77000	0.03177	28,960	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			8,816.55000	8.81655	8,885,730	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			161.66000	0.16166	151,330	12.89		416,157.50	2,750	7,75
R209 On 03/11/2022 Bond Future	11.00	Put			1,903.78000	1.90378	1,929,110	14.31		10,610,105.00	5,500	6,00
R209 On 03/11/2022 Bond Future	11.01	Call			1,697.77000	1.69777	1,650,750	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			1,878.18000	1.87818	1,903,150	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			1,827.66000	1.82766	1,851,920	14.36		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Call			3,244.02000	3.24402	3,182,990	15.20		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Put			926.23000	0.92623	937,190	15.20		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			635.19000	0.63519	608,180	13.49		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	10.50	Put		3,562.34000	3.56234	3,607,320	13.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,670.98000	1.67098	1,624,320	14.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,936.17000	5.93617	5,997,830	12.89	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		5,154.68000	5.15468	5,086,200	16.09	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		421.40000	0.42140	424,910	16.09	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		1,724.64000	1.72464	1,677,270	14.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,852.72000	1.85272	1,877,340	14.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,751.86000	1.75186	1,704,130	14.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,792.80000	1.79280	1,755,980	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,871.33000	3.87133	3,908,240	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,814.71000	1.81471	1,777,630	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,839.81000	3.83981	3,876,460	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,836.94000	1.83694	1,799,610	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,808.68000	3.80868	3,845,080	14.33	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,831.52000	3.83152	3,864,440	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		943.73000	0.94373	922,710	14.05	4,613,550.00	5,000	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		7,886.43000	7.88643	7,941,240	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,671.04000	2.67104	2,630,300	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,130.49000	4.13049	4,165,580	14.73	10,413,950.00	2,500	7,5!
R209	On	04/05/2023	Bond Future	12.50	Put		1,439.06000	1.43906	1,451,680	16.77	7,258,400.00	5,000	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,890.23000	2.89023	2,847,710	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,884.40000	3.88440	3,917,710	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,915.25000	2.91525	2,872,540	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,857.99000	3.85799	3,891,110	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,940.14000	2.94014	2,897,230	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,184.21000	7.18421	7,121,000	16.77	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,555.02000	5.55502	5,500,070	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,805.84000	2.80584	2,828,770	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,495.00000	5.49500	5,440,310	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,839.54000	2.83954	2,862,730	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,524.99000	5.52499	5,470,170	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,822.64000	2.82264	2,845,700	15.42	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,682.25000	4.68225	4,717,220	14.48	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,848.17000	3.84817	3,803,820	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,657.24000	4.65724	4,692,060	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,799.03000	3.79903	3,754,980	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,707.39000	4.70739	4,742,510	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,823.56000	3.82356	3,779,360	14.48	0.00	0	
Total R209 Option											33,312,162.50	20,750	56,0!

Contract 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 R209											203,986,595.00	23,280	79,50	
R210	On	03/11/2022			227.49115	227.49115	226.88491	226.88491				0.00	0	7
R210	On	02/02/2023			231.43300	231.43300	230.81777	230.81777				0.00	0	30
R210	On	04/05/2023			232.87053	232.87053	232.24587	232.24587				0.00	0	
R210	On	03/08/2023			237.70413	237.70413	237.06802	237.06802				0.00	0	
R210	On	02/11/2023			238.84843	238.84843	238.20101	238.20101				0.00	0	
Total R210 Future											0.00	0	1,03	
Total For R210											0.00	0	1,03	
R213	On	03/11/2022			10.62268	81.64035	10.61936	81.65602		10.52		0.00	0	34,28
R213	On	02/02/2023			10.78680	83.03486	10.78320	83.05138		10.46		0.00	0	
R213	On	04/05/2023			10.91272	81.09219	10.90878	81.10982		10.62		0.00	0	
R213	On	03/08/2023			11.02481	82.76000	11.02057	82.77851		10.10		0.00	0	
R213	On	02/11/2023			11.19768	80.70540	11.19328	80.72405		9.95		0.00	0	
Total R213 Future											0.00	0	34,28	
R213	On	03/11/2022	9.13	Call			31.52000	0.03152	29,890	9.43		0.00	0	20
R213	On	03/11/2022	9.13	Put			7,472.12000	7.47212	7,486,160	9.43		0.00	0	
R213	On	03/11/2022	9.19	Call			38.65000	0.03865	36,740	9.41		0.00	0	4
R213	On	03/11/2022	9.19	Put			7,162.98000	7.16298	7,176,740	9.41		0.00	0	
R213	On	03/11/2022	9.84	Call			301.18000	0.30118	293,020	9.66		0.00	0	
R213	On	03/11/2022	10.37	Put			2,231.69000	2.23169	2,231,650	10.33		0.00	0	20
R213	On	03/11/2022	10.40	Put			2,148.61000	2.14861	2,148,210	10.37		0.00	0	
R213	On	03/11/2022	9.98	Call			435.95000	0.43595	425,780	9.79		0.00	0	
R213	On	03/11/2022	9.98	Put			3,527.70000	3.52770	3,533,200	9.79		0.00	0	20
R213	On	03/11/2022	10.19	Call			720.01000	0.72001	706,720	10.07		0.00	0	
R213	On	03/11/2022	10.19	Put			2,779.78000	2.77978	2,782,160	10.07		0.00	0	4
R213	On	03/11/2022	10.37	Call			1,043.55000	1.04355	1,027,840	10.33		0.00	0	
R213	On	03/11/2022	9.84	Put			4,090.08000	4.09008	4,097,590	9.66		0.00	0	4
R213	On	03/11/2022	10.38	Call			1,063.58000	1.06358	1,047,750	10.34		0.00	0	
R213	On	03/11/2022	10.38	Put			2,203.64000	2.20364	2,203,480	10.34		0.00	0	
R213	On	03/11/2022	10.39	Call			1,083.98000	1.08398	1,068,020	10.36		0.00	0	
R213	On	03/11/2022	10.39	Put			2,176.00000	2.17600	2,175,710	10.36		0.00	0	
R213	On	03/11/2022	10.40	Call			1,104.60000	1.10460	1,088,530	10.37		0.00	0	
R213	On	02/02/2023	9.16	Call			253.92000	0.25392	249,430	10.06		0.00	0	4
R213	On	02/02/2023	9.16	Put			8,165.98000	8.16598	8,178,010	10.06		0.00	0	
R213	On	02/02/2023	10.01	Call			911.16000	0.91116	901,130	9.93		0.00	0	
R213	On	02/02/2023	10.01	Put			4,562.06000	4.56206	4,568,550	9.93		0.00	0	4
R213	On	02/02/2023	10.21	Call			1,197.88000	1.19788	1,186,310	10.02		0.00	0	
R213	On	02/02/2023	10.21	Put			3,884.44000	3.88444	3,889,390	10.02		0.00	0	
R213	On	02/02/2023	10.22	Call			1,213.73000	1.21373	1,202,080	10.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/02/2023	Bond Future	10.22	Put		3,852.44000	3.85244	3,857,310	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,229.50000	1.22950	1,217,780	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,820.40000	3.82040	3,825,200	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,437.16000	1.43716	1,424,520	10.12	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,457.07000	3.45707	3,460,950	10.12	0.00	0	4
R213	On	02/02/2023	Bond Future	10.43	Call		1,587.56000	1.58756	1,574,340	10.18	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,229.59000	3.22959	3,232,890	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,784.85000	6.78485	6,766,050	12.05	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		607.71000	0.60771	605,430	12.05	0.00	0	9
R213	On	04/05/2023	Bond Future	10.73	Put		3,329.44000	3.32944	3,333,160	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,546.52000	2.54652	2,532,560	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,306.50000	3.30650	3,310,170	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,568.72000	2.56872	2,554,710	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,283.41000	3.28341	3,287,030	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,524.15000	2.52415	2,510,240	10.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,800.47000	4.80047	4,784,070	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,279.12000	2.27912	2,281,230	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,828.24000	4.82824	4,811,820	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,264.99000	2.26499	2,267,080	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,856.06000	4.85606	4,839,610	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,250.95000	2.25095	2,253,010	10.66	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,704.92000	3.70492	3,710,040	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,390.88000	3.39088	3,377,420	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,744.92000	3.74492	3,750,110	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,413.45000	3.41345	3,399,950	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,724.87000	3.72487	3,730,020	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,436.09000	3.43609	3,422,560	10.06	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,56
R214	On	03/11/2022	Bond Future			11.25230	64.67489	11.24348	64.72281	15.80	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.38244	65.77963	11.37322	65.82881	16.16	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.48379	63.75684	11.47415	63.80755	16.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.57442	65.06876	11.56437	65.12095	16.29	0.00	0	
R214	On	02/11/2023	Bond Future			11.70283	62.94795	11.69245	63.00093	16.41	0.00	0	
Total R214 Future											0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call		2,171.00000	2.17100	2,132,210	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,649.62000	1.64962	1,658,750	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,201.73000	2.20173	2,162,720	16.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,626.72000	1.62672	1,635,630	16.00	0.00	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
R214	On	03/11/2022	Bond Future	11.36	Call		2,232.77000	2.23277	2,193,560	16.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,604.19000	1.60419	1,612,900	16.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,169.02000	2.16902	2,139,320	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,709.39000	3.70939	3,728,870	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,119.94000	2.11994	2,090,580	15.87	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,771.29000	3.77129	3,791,110	15.87	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,144.41000	2.14441	2,114,880	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,740.24000	3.74024	3,759,890	15.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,850.43000	3.85043	3,868,840	16.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,325.47000	3.32547	3,293,040	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,824.05000	3.82405	3,842,330	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,271.68000	3.27168	3,239,510	16.53	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,876.97000	3.87697	3,895,510	16.53	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,298.53000	3.29853	3,266,230	16.55	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,882.92000	5.88292	5,843,730	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,951.97000	2.95197	2,964,970	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,913.78000	5.91378	5,874,510	17.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,934.67000	2.93467	2,947,590	17.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,851.86000	5.85186	5,812,750	17.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,969.14000	2.96914	2,982,220	17.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,145.98000	5.14598	5,167,970	16.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,913.29000	3.91329	3,882,200	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,118.29000	5.11829	5,140,180	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,938.04000	3.93804	3,906,850	16.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,090.45000	5.09045	5,112,240	16.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,888.33000	3.88833	3,857,340	16.09	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,88
Total for Bond											303,083,793.45	24,174	1,477,84
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
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	

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

Contract 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 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 03/11/2022 GOVI			836.52300	836.52300	837.26200	837.26200				0.00	0	86
GOVI On 02/02/2023 GOVI			850.81200	850.81200	851.56900	851.56900				0.00	0	
GOVI On 04/05/2023 GOVI			867.25800	867.25800	868.03800	868.03800				0.00	0	
GOVI On 03/08/2023 GOVI			885.04600	885.04600	885.84700	885.84700				0.00	0	
GOVI On 02/11/2023 GOVI			901.04600	901.04600	901.86000	901.86000				0.00	0	
Total GOVI Future										0.00	0	86
GOVI On 03/11/2022 GOVI	820.41	Call			168,520.00000	16.85200	161,130,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			168,420.00000	16.84200	161,030,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/11/2022	GOVI	820.43	Call			168,320.00000	16.83200	160,930,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			7,290.00000	0.72900	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	280,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			7,490.00000	0.74900	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	80,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			7,390.00000	0.73900	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	180,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			151,580.00000	15.15800	143,780,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			151,780.00000	15.17800	143,980,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			151,680.00000	15.16800	143,880,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			486,270.00000	48.62700	478,260,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			486,170.00000	48.61700	478,160,000		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			486,370.00000	48.63700	478,360,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			160,500.00000	16.05000	152,360,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			160,400.00000	16.04000	152,260,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			160,600.00000	16.06000	152,460,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86
AL37	On	03/11/2022	Index Future			833.56600	833.56600	833.96900	833.96900			0.00	0	
AL37	On	02/02/2023	Index Future			847.80400	847.80400	848.22000	848.22000			0.00	0	
AL37	On	04/05/2023	Index Future			864.19200	864.19200	864.62400	864.62400			0.00	0	
AL37	On	03/08/2023	Index Future			881.91700	881.91700	882.36400	882.36400			0.00	0	
AL37	On	02/11/2023	Index Future			897.86000	897.86000	898.31400	898.31400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			964.64500	964.64500	964.95900	964.95900			0.00	0	
AL7T	On	02/02/2023	Index Future			981.12200	981.12200	981.44900	981.44900			0.00	0	
AL7T	On	04/05/2023	Index Future			1,000.08700	1,000.08700	1,000.42900	1,000.42900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	03/08/2023	Index Future			1,020.59900	1,020.59900	1,020.95500	1,020.95500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,039.05000	1,039.05000	1,039.41000	1,039.41000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			848.24000	848.24000	848.95200	848.95200			0.00	0	13
ALBI	On	02/02/2023	Index Future			862.72900	862.72900	863.46000	863.46000			0.00	0	
ALBI	On	04/05/2023	Index Future			879.40600	879.40600	880.15800	880.15800			0.00	0	
ALBI	On	03/08/2023	Index Future			897.44200	897.44200	898.21600	898.21600			0.00	0	
ALBI	On	02/11/2023	Index Future			913.66700	913.66700	914.45300	914.45300			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			321.66700	321.66700	321.94400	321.94400			0.00	0	70
IGOV	On	02/02/2023	Index Future			327.24000	327.24000	327.52400	327.52400			0.00	0	
IGOV	On	04/05/2023	Index Future			333.64200	333.64200	333.93400	333.93400			0.00	0	
IGOV	On	03/08/2023	Index Future			340.55900	340.55900	340.86000	340.86000			0.00	0	
IGOV	On	02/11/2023	Index Future			346.79000	346.79000	347.09500	347.09500			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR F	On	21/09/2022	Jibar Future			5.83500	94.16500	5.84500	94.15500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			6.42500	93.57500	6.43000	93.57000			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.52000	93.48000	6.52000	93.48000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.90500	93.09500	6.90500	93.09500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.00000	93.00000	7.00000	93.00000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.22000	92.78000	7.14000	92.86000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.30000	92.70000	7.29000	92.71000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.56000	92.44000	7.53000	92.47000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.73500	92.26500	7.69500	92.30500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			7.74000	92.26000	7.70000	92.30000			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			7.74000	92.26000	7.69000	92.31000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.73500	92.26500	7.69500	92.30500			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 :												303,083,793.45	24,174	1,479,96
ABCPI3	On	07/12/2023	Spot Bond			2.09800	327.34330	2.09800	327.25281			0.00	0	500,000,00
Total ABCPI3 SPOT												0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	500,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.19086				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	101.10042				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.80500	100.91228	9.80500	100.88589				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.69000	88.60094	11.69000	88.57344				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.79238				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.19415				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.42575				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.83058				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.22049				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.29096				0.00	0	695,000,00
Total ABFN23 SPOT										0.00	0	695,000,00
Total For ABFN23										0.00	0	695,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.42779				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN29 On 17/10/2029 Spot Bond					0.00000	103.77042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.43644				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.47718				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.73936				0.00	0	5,060,000,00
Total ABFN30 SPOT										0.00	0	5,060,000,00
Total For ABFN30										0.00	0	5,060,000,00
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.37130				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.51382				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.54564				0.00	0	150,000,00
Total ABFN35 SPOT										0.00	0	150,000,00
Total For ABFN35										0.00	0	150,000,00
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.16399				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.44931				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.09060				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.24713				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.09489				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.74298				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.57824				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.59301				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.60360				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.97163				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.06757				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.96517				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.89470				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.49397				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.74514				0.00	0	1,000,000,00
Total ABFN51 SPOT										0.00	0	1,000,000,00
Total For ABFN51										0.00	0	1,000,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.72772				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.13533				0.00	0	
Total ABFN53 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 ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.13864				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.14146				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.87658				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.91158				0.00	0	3,650,000,00
Total ABGN02 SPOT										0.00	0	3,650,000,00
Total For ABGN02										0.00	0	3,650,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.92988				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.44276				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.83831				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.64080				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.08041				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.09389				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	156.61492				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.57880	100.00000	47.46365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	162.69773				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	218.03984				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	234.41715				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.44000	8.44000	8.44000	99.46766				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.72000	8.72000	8.72000	108.06139				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.97000	103.30435	6.97000	103.28492				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.41000	108.40686	8.41000	108.38260				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.13000	109.11445	9.13000	109.08798				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.41000	106.50296	7.41000	106.48191				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.32500	102.19797	9.32500	102.17266		4,849,000,000,000.00		520,000,000	260,000,000	
Total ABS7 SPOT								4,849,000,000,000.00		520,000,000	260,000,000	
Total For ABS7								4,849,000,000,000.00		520,000,000	260,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.07131	100.00000	16.03593				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI2 On 07/12/2023 Spot Bond			2.22000	326.84946	2.22000	326.75806				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.59500	11.59500	11.59500	100.15288				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.25530				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.22101				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.14463				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.21791				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.21791				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.24712				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.24712				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	185.32345				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	186.92587				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.16300				0.00	0	
Total ACL217 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 ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.64271				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.03921				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.24760				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.98764				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.76605				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.93542				0.00	2,520,000,000	6,070,000,000
Total AGL03 SPOT										0.00	2,520,000,000	6,070,000,000
Total For AGL03										0.00	2,520,000,000	6,070,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.18301				0.00	30,800,000	12,100,000
Total AGT01 SPOT										0.00	30,800,000	12,100,000
Total For AGT01										0.00	30,800,000	12,100,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.02542				0.00	38,400,000	10,800,000
Total AGT02 SPOT										0.00	38,400,000	10,800,000
Total For AGT02										0.00	38,400,000	10,800,000
AGT03 On 05/06/2025 Spot Bond					0.00000	105.35479				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.63140				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.53872				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.55754				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 AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.02000	96.57734	9.02000	96.55418				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.58600				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.68075				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.79897				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.48885				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00009				0.00	0	517,200,00
Total AHF5A2 SPOT										0.00	0	517,200,00
Total For AHF5A2										0.00	0	517,200,00
AHF5A On 21/08/2023 Spot Bond			8.96500	100.88818	8.96500	100.86414				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.00011				0.00	0	745,200,00
Total AHF5B1 SPOT										0.00	0	745,200,00
Total For AHF5B1										0.00	0	745,200,00
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.37295				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.54809				0.00	0	1,660,800,00
Total AHF6A2 SPOT										0.00	0	1,660,800,00
Total For AHF6A2										0.00	0	1,660,800,00
AHF6A On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			795,000,000,000,000.00	37,950,000,000	30,000,000,00	
Total AHF6A3 SPOT									15,000,000,000,000.00	37,950,000,000	30,000,000,00	
Total For AHF6A3									15,000,000,000,000.00	37,950,000,000	30,000,000,00	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13096				0.00	0	1,410,000,00
Total AHF7A1 SPOT										0.00	0	1,410,000,00
Total For AHF7A1										0.00	0	1,410,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20964				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total AHF7C2 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 AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.44216				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.13000	105.29818	9.13000	105.27250				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			9.68000	101.45140	9.68000	101.42535				0.00	0	1,335,488,60
Total AIR04 SPOT										0.00	0	1,335,488,60
Total For AIR04										0.00	0	1,335,488,60
AIR05 On 29/05/2030 Spot Bond			12.55000	89.87538	12.55000	89.84567				0.00	0	7,483,10
Total AIR05 SPOT										0.00	0	7,483,10
Total For AIR05										0.00	0	7,483,10
AIRL01 On 30/04/2028 Spot Bond			5.69000	195.40297	5.69000	195.33016				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.96178				0.00	140,000,000	70,000,00
Total APF06 SPOT										0.00	140,000,000	70,000,00
Total For APF06										0.00	140,000,000	70,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.02653				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.59887				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.27927				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.35311				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.95484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.34318				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.13000	249.18638	5.13000	249.09725				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.74000	215.21742	5.74000	215.13693				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.38000	208.68128	4.38000	208.61077				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.07900	115.43540	5.07900	115.39434				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.28281				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.85805				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.33299				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.08175				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.14944				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.33156				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.01425				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.15270				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.03985				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.42500	4.42500	4.42500	113.55551				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.29500	5.29500	5.29500	101.90941				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.24695				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.40177				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.25624				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.60434				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.18900	113.89622	5.18900	113.85537				0.00	0	
Total ASN337 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.16981				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.65614				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.30341				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.12690				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.12690				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.83860				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.50674				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.27535				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.77177				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.53595				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.22772				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.22772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.52445				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.47241				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.16885				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.10968				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.28129				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.37704				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.55673				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.01264				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.04074				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	101.34269				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.68328				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.47526				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.53140				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.53615				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.42500	9.42500	9.42500	100.49369				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.06000	11.06000	11.06000	99.46632				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.45920				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.51586				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.81689				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.45465				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.40000				0.00	0	
Total ASN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.84500	10.84500	10.84500	99.28320				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.76370				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.11658				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.11658				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.11752				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.41500	96.69250	10.41500	96.66569			208,300,000,000.00	20,000,000	5,600,000	
Total ASN508 SPOT									208,300,000,000.00	20,000,000	5,600,000	
Total For ASN508									208,300,000,000.00	20,000,000	5,600,000	
ASN508 On 21/12/2026 Spot Bond			9.59500	96.46932	9.59500	96.44462			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN509 On 21/12/2026 Spot Bond			10.14500	95.28608	10.14500	95.26031			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN510 On 21/12/2026 Spot Bond			10.14500	95.28608	10.14500	95.26031			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									0.00	0	0	
ASN511 On 31/07/2024 Spot Bond			9.10000	100.55774	9.10000	100.53342			0.00	0	0	
Total ASN522 SPOT									0.00	0	0	
Total For ASN522									0.00	0	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.67448	11.05000	100.64507			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	
Total For ASN525									0.00	0	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.67150	11.00000	100.64221			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 ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.64165	10.50000	100.61367				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.64165	10.50000	100.61367				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.95361				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.44084				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.90846				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.75500	100.51261	10.75500	100.48399				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.84500	99.98496	10.84500	100.12357				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.70500	100.44286	10.70500	100.41440				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.95443				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.61537				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.44646				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57! On 13/02/2023 Spot Bond					0.00000	101.09197				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.07543				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	101.32032				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 14/11/2022 Spot Bond					0.00000	100.56677				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	102.75017				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2023 Spot Bond			9.25000	100.50910	9.25000	100.48463				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59! On 11/04/2023 Spot Bond					0.00000	100.68600				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59! On 17/04/2023 Spot Bond					0.00000	100.64081				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60! On 24/04/2023 Spot Bond					0.00000	100.59664				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60! On 23/04/2026 Spot Bond					0.00000	100.58974				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60! On 28/02/2031 Spot Bond					0.00000	99.83350				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60! On 31/01/2030 Spot Bond					0.00000	99.46371				0.00	0	
Total ASN607 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 ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.51148				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.20942				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.32515				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.16518				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.87480				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.28367				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.10945				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.77792				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.90431				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.26420				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.37705				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.62960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.44906				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.43204				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.76659				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.11940				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	99.85529				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.06402				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.92563				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.01488				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.32392				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.37534				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	99.77663				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	101.89056				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.09444				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.49777				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.49086				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.84181				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47832				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.20389				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.21247				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.59791				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.26119				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.31357				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.06787				0.00	0	
Total ASN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.13379				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.65331				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.76794				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.84582				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.34610				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.62836				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	101.52440				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.47784				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.79395				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.12969				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.16101				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.17816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	99.93986				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.45776				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.44491				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.36958				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.84884	9.84884	9.84884	104.00204				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.65348				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.59651				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.50585				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.45495				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.45555				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	101.39618				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	101.03005				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.96227				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.88566				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.71764				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.25765				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.84711				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76168				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.90790				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.90549				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.79086				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.67985				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.67985				0.00	0	
Total ASN833 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 ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.50596				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.21984				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.50999				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.50565				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.50565				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.67216				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.21603				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.49170				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.49531				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.50614				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.56770				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.56447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.16110				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.19556				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	99.79402				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.62642				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	100.51590				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	101.15868				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	100.72721				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.36660				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.36660				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	101.15447				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.26162				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.26162				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.41716				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	101.11315				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.08922				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 27/09/2022 Spot Bond					0.00000	100.87761				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.17184				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.14405				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.44899				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.78712				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.73164				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.80411				0.00	0	
Total ASN887 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 ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.79951				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.29500	101.83912	11.29500	101.08558				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	100.18833				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.15293				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000,000
Total ASN904 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000,000
Total For ASN904								10,000,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	101.79601				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.49643				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.84877				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.30500	100.96585	7.30500	100.94606				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.72684				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.83191				0.00	290,000,000	145,000,000
Total BAW36 SPOT										0.00	290,000,000	145,000,000
Total For BAW36										0.00	290,000,000	145,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.64861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.67101				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.20500	12.20500	12.20500	104.69049				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.78633				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.90062				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.43271				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.83989				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.62782				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.56232				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.30877				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.38072				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.35041				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.52621				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.15323				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.58993				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.49422				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.27392				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.30938				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.27345				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.19971				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.25922				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.30971				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.38178				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.38094				0.00	0	
Total BAYA98 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 BAYA98										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.56026				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.80625				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.59646				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.56113				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.61809				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.87281				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.56061				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.54649				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.56026				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.15000	9.15000	9.15000	98.30574				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.39509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.65398				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.42678				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.15106				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.42764				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.78630				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.55749				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.83568				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.55827				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.12000	105.61472	9.12000	105.58841				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.83575				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.51517				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.31805				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.29619				0.00	5,150,000,000	5,150,000,000
Total BGL19 SPOT										0.00	5,150,000,000	5,150,000,000
Total For BGL19										0.00	5,150,000,000	5,150,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	102.21513				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.64109				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.87000	104.57410	7.87000	104.55217				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.64784				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.44817				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.87945				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.92702				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.95755				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.55763				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.79165				0.00	0	
Total BNPP02 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 BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.83600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.64200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.53700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.48600				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 13/09/2022 Spot Bond					0.00000	101.06764				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	101.08226				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.21452				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.94326				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.13188				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.05493				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.16526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.00190				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.82599				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.37233				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.38258				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.96690				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.20346				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.34924				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	100.97091				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.67350				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.26219				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	100.23121				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.64500	105.15732	8.64500	105.13301				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.94500	106.61200	8.94500	106.58652				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.49500	108.57824	9.49500	108.55087				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.03500	11.03500	11.03500	99.04725				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.53101				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.82231				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.81180				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.76299				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.80046				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.26962				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.23302	4.77000	105.45600				0.00	0	
Total CLN315 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 CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.19836				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.88500	106.85685	8.88500	106.83162				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	111.65304	8.70700	110.88400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.37161				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.51421				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.13500	103.62891	11.13500	103.59840				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.67899	6.50000	109.42700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.08600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.15268				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.15485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.15391				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.24000	152.77379	5.24000	152.71880				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.68000	151.22049	5.68000	151.16430				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.06818				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.85862				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.53000	107.51939	8.53000	107.49499				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.03480				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.77518				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.81494				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.41373				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.69310				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	101.38965				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.85160				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.19057				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.99000	104.32328	9.99000	104.29491				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.04000	103.07698	10.04000	103.04915				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.93526				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.28887				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.86148				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.25000	104.15130	9.25000	104.12502				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.91634				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.74133				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.76733				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	99.98625				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.28887				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.23859				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.61466				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.37500	100.93071	10.37500	100.90298				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.06591				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.58829				0.00	0	5,130,000,00
Total CLN537 SPOT										0.00	0	5,130,000,00
Total For CLN537										0.00	0	5,130,000,00
CLN540 On 17/01/2024 Spot Bond					0.00000	100.69741				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	150.84800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.99440				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.84500	100.61984	9.84500	100.59357				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.89500	104.39571	9.89500	104.36831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.98500	103.28517	9.98500	103.25782				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	314.11802				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	100.15707				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.20810				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.95876				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.76846				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	125.67000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.23828				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.34500	102.27852	10.34500	102.28812				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			9.84500	103.66520	9.84500	103.63812				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.57198				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.12600				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.28819				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.45916				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.22796				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.07500	102.50723	10.07500	102.47986				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.21615				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.22884				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.25545				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.34140				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.59071				0.00	0	
Total CLN578 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 CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.92431				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.25221				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.41330				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.59805				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.10436				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.79727				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.05921				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.14630				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.37357				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.14944				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.66000	154.89567	3.66000	124.83351				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.14206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.11254				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.95932				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.31500	9.31500	9.31500	101.90528				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.87766				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.26145				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.14630				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.14630				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.88300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.90000	8.90000	8.90000	100.12358				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.33581				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.44118				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	103.55816				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.61203				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.47500	102.80256	9.47500	102.77655				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 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	100.57683				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.63179				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.40663				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.78057				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.85512				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.22400				0.00	0	
Total CLN616 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 CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.90387				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.42721				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.54733				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.50205				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.53704				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.59585				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.09000	101.02917	8.09000	101.00752				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.06666				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.89787				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.56000	61.12529	12.56000	80.33886				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.01471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.54500	97.47973	10.54500	97.45251				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.06642				0.00	0	2,120,000.00
Total CLN631 SPOT										0.00	0	2,120,000.00
Total For CLN631										0.00	0	2,120,000.00
CLN632 On 21/11/2022 Spot Bond					0.00000	100.01348				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.92458				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.25264				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.60034				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.06618				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.25982				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.07097				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.54371				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.12735				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.71313				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.12907				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.19459				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.53127				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.06618				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.05567				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.06618				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.06700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.36712				0.00	0	
Total CLN656 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 CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.29092				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.67314				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.78900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	122.18600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	147.28200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	99.92877				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.96278				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.07670				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.29159				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.63265				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	99.85378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.07177				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.34848	155.98131	4.34848	126.71923				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.34848	155.98131	4.34848	126.72005				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.07296				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.07614				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.13140				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.65096				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.06961				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.31320				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.08764				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.11468				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.40997				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.30020				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.29999				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.65798				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.05119				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.15692				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.05398				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.36176				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.84769				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.93861				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.40945				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.21185				0.00	0	
Total CLN701 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.89592				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.54370				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.92487				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.07773				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.92644				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.13295				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.41633				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.65924				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.12807				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.18792				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.13970				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.13970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.13970				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.45540				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.14551				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.45286				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	79.77516				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.35896				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.48517				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.05698				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.05698				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.05698				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.07386				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	101.07386				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.07386				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.98354				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.02160				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.66010				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.16462				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.85107				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.66018				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.93542				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	111.71400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.54454				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.06538				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.17550				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.43064				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	96.85800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.75030				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.85224				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.15687				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.50019				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	101.24106				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.87151				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.55500	7.55500	7.55500	100.29703				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.82249				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	101.84543				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.79456				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.97178				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.33890				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.44366				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.24633				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.55500	7.55500	7.55500	100.29703				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.19031				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.26517				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.56307				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.96494				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.24967				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	99.84605				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.51530				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.80000	6.80000	6.80000	122.17004				0.00	0	
Total CLN775 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.66567				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.98331				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.44647				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.44930				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.80500	10.80500	10.80500	99.69713				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.50297				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.46343				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.46965				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.09364				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.02161				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.09364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.88797				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.75165				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.79000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.15151				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.58442				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.09370				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.50328				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.50567				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.50567				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.79042				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.76210				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.45100				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.64475				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.50861				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.80190				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.46908				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.06385				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.15000	98.32978	9.15000	98.30574				0.00	0	
Total CLN81 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 CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.07217				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.59499				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.26604				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.12059				0.00	0	1,000,000,00
Total CLN813 SPOT										0.00	0	1,000,000,00
Total For CLN813										0.00	0	1,000,000,00
CLN813 On 04/10/2022 Spot Bond					0.00000	101.12059				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	600,000,000	300,000,00
Total CLN815 SPOT										0.00	600,000,000	300,000,00
Total For CLN815										0.00	600,000,000	300,000,00
CLN815 On 31/07/2025 Spot Bond					0.00000	100.50334				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.50861				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.44650				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.50334				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.09371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.50334				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.50334				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.50302				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.50334				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.58546				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.72338				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.33593				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.50302				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.57168				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.50390				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.50404				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.50405				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.50395				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.41722				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.14909				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.02375				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.77000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.27000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	103.50100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.07934				0.00	0	
Total CLN844 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 CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.98441				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.98238				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.13515				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.13514				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.13479				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.54009				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.27986				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.89610				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.93400				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.88365				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.90604				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.88074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	100.58875				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	82.36116				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.60730				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.65476				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.60057				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.66731				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	109.23395				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.30000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	108.09000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.82068				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.26457				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	100.43532				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.44085				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.43802				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.87849				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.34255				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.31895				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.34101				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.31128				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.12938				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.15545				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.12349				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CLN880 SPOT										0.00	0	10,000,000.00

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 For CLN880										0.00	0	10,000,000.00
CLN88 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
Total CLN881 SPOT										0.00	0	12,000,000.00
Total For CLN881										0.00	0	12,000,000.00
CLN88 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CLN882 SPOT										0.00	0	10,000,000.00
Total For CLN882										0.00	0	10,000,000.00
COJ05 On 05/06/2023 Spot Bond			9.50000	104.59840	9.50000	104.57187				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.11500	102.94357	11.11500	102.91316				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.59000	101.39970	10.59000	101.37111				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.96500	103.60157	8.96500	103.57676				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.90500	93.35852	12.90500	93.32662				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.49500	93.58070	11.49500	93.55213				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.47329				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.57381				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.24283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.24500	10.24500	10.24500	103.03281				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.93646				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.24675				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.00002				0.00	440,000,000	7,220,000,00
Total DSY06 SPOT										0.00	440,000,000	7,220,000,00
Total For DSY06										0.00	440,000,000	7,220,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	99.99995				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.82203				0.00	280,000,000	360,000,00
Total DTF001 SPOT										0.00	280,000,000	360,000,00
Total For DTF001										0.00	280,000,000	360,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.84734				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.48000	101.13248	7.48000	101.11196				0.00	0	300,000,00
Total DV23 SPOT										0.00	0	300,000,00
Total For DV23										0.00	0	300,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	69.37556	100.00000	69.22032				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.37556	100.00000	69.22032				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.03000	101.02806	9.03000	101.00382				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	100.12865	9.69000	100.10291				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.12865	9.69000	100.10291				0.00	0	

Contract 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			10.44500	96.93704	10.44500	96.91023				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.47000	93.98324	11.47000	93.95476				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13397	10.10000	100.10715				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13397	10.10000	100.10715				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	99.86915				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.57797				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.58133				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.90230				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.44066				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.54882				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	101.30142				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	98.62929				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	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.14581				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.40415				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.67601				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.42045				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.96981				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.29579				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.36651				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.41274				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.44000	106.53367	8.44000	106.50974				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.39000	115.75633	5.39000	115.71419				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.07900	102.56660	5.07900	102.53013				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	143.77195	2.25000	143.73166				0.00	0	

Contract 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			3.72000	158.73410	3.72000	158.68338				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.73500	144.74348	3.73500	144.69716				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.74000	139.97965	3.74000	139.93483				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.21000	116.96035	5.21000	116.91825				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.04900	104.90559	5.04900	104.86837				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	143.77195	2.25000	143.73166				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	173.43396				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	170.63415				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	157.53454				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	159.59372				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	132.50405				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	131.53848				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	128.63853				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	119.56693				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	115.32813				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	117.19718				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	97.01351				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	96.84565				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	104.26271				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	107.19829				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.03124				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.55500	102.23353	10.55500	102.20496				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.37000	12.37000	12.37000	94.90928				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 Intere
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.42000	12.42000	12.42000	99.14603				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.64500	10.64500	10.64500	101.10423				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.64500	10.64500	10.64500	100.88095				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.35000	12.35000	12.35000	70.30684				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.64500	11.64500	11.64500	98.92339				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.35000	12.35000	12.35000	92.30952				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.88367				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.32357				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.24809				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.25630				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.28099				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.53282				0.00	0	

Contract 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	99.85719				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.39610				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.22970				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	100.23280				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	101.14507				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.93057				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.83739				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.52925				0.00	70,000,000	35,000,000
Total EQT005 SPOT										0.00	70,000,000	35,000,000
Total For EQT005										0.00	70,000,000	35,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.43833				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.04564				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.74819				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	100.23828				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.39631				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.02573				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.02997				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.02775				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.03201				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.02802				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	100.02303				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	100.02725				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.74000	101.65863	7.74000	101.63776			7,740,000,000,000.00	1,000,000,000	3,018,441,500	
Total ES23 SPOT									7,740,000,000,000.00	1,000,000,000	3,018,441,500	
Total For ES23									7,740,000,000,000.00	1,000,000,000	3,018,441,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.72273	10.00000	100.69627			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			9.64500	97.68730	9.64500	97.66216			98,642,605,566,000.00	10,227,330,800	13,727,544,200	
Total ES26 SPOT									98,642,605,566,000.00	10,227,330,800	13,727,544,200	

Contract 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 ES26									18,642,605,566,000.00	10,227,330,800	13,727,544,20
ES26/R On 02/04/2026 Spot Bond			7.85000	103.05413	7.85000	103.03244			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.88500	76.66116	11.87000	76.71073			9,436,820,735,000.00	794,011,000	2,616,455,80
Total ES33 SPOT									9,436,820,735,000.00	794,011,000	2,616,455,80
Total For ES33									9,436,820,735,000.00	794,011,000	2,616,455,80
ES33/R On 15/09/2033 Spot Bond			7.50000	103.27367	7.50000	103.25300			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.23500	75.18313	12.22500	75.21557			334,179,449,000.00	27,313,400	21,363,70
Total ES42 SPOT									334,179,449,000.00	27,313,400	21,363,70
Total For ES42									334,179,449,000.00	27,313,400	21,363,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.76688	8.50000	102.74350			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	102.58728			0.00	390,000,000	195,000,00
Total EXX05 SPOT									0.00	390,000,000	195,000,00
Total For EXX05									0.00	390,000,000	195,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.28344			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.00002			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.14840			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.49971			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.65719				0.00	610,000,000	305,000,00
Total FIFB19 SPOT										0.00	610,000,000	305,000,00
Total For FIFB19										0.00	610,000,000	305,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.35872				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.37701				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.99961				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.99972				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	102.51877				0.00	500,000,000	5,230,000,00
Total FRB22 SPOT										0.00	500,000,000	5,230,000,00
Total For FRB22										0.00	500,000,000	5,230,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.62359				0.00	520,000,000	520,000,00
Total FRB23 SPOT										0.00	520,000,000	520,000,00
Total For FRB23										0.00	520,000,000	520,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.83810				0.00	19,600,000	335,600,00
Total FRB24 SPOT										0.00	19,600,000	335,600,00
Total For FRB24										0.00	19,600,000	335,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.59113				0.00	19,600,000	5,800,00
Total FRB25 SPOT										0.00	19,600,000	5,800,00
Total For FRB25										0.00	19,600,000	5,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	102.42431				0.00	11,000,000,000	11,650,000,000
Total FRB26 SPOT										0.00	11,000,000,000	11,650,000,000
Total For FRB26										0.00	11,000,000,000	11,650,000,000
FRB27 On 03/06/2026 Spot Bond			9.22500	105.24777	9.22500	105.22183				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.12403				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.89331				0.00	3,730,000,000	1,865,000,000
Total FRB29 SPOT										0.00	3,730,000,000	1,865,000,000
Total For FRB29										0.00	3,730,000,000	1,865,000,000
FRB30 On 19/04/2026 Spot Bond			9.14500	99.76921	9.14500	99.74484			204,848,000,000.00		22,400,000	6,300,000
Total FRB30 SPOT									204,848,000,000.00		22,400,000	6,300,000
Total For FRB30									204,848,000,000.00		22,400,000	6,300,000
FRB31 On 24/11/2026 Spot Bond					0.00000	99.96024				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.70000	328.96171	1.70000	328.87434				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	162.60174				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.58000	217.33204	3.58000	217.26327				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	113.93229				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	228.27993				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.33000	98.11410	5.33000	98.07846				0.00	0	
Total FRBI46 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	98.74234	5.25000	98.70676				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.37704	8.37704	8.37704	83.77954				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.38988	8.38988	8.38988	82.96651				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	157.79667				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	101.97693				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.12580				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.68795				0.00	0	2,900,000,00
Total FRC271 SPOT										0.00	0	2,900,000,00
Total For FRC271										0.00	0	2,900,000,00
FRC27 On 30/01/2023 Spot Bond			9.61400	9.61400	9.61400	100.52887				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.26427				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.55000	3.55000	3.55000	121.06740				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.28694				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.14176				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.38000	3.38000	3.38000	118.85598				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.12180				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.15113				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.15302				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.73265				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.53954				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.81742				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.82470				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.94293				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.49862				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.78947				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.10114				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.24355				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.34997				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.02884				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.32554				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.52074				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.22982				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.34970				0.00	0	
Total FRC319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.47993				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.25534				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.82434				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.57516				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.84588				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.54812				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.27993				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.60469				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	102.01292				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.84468				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.60763				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.32061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.56928				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.12296				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.64591				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.43868				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.88193				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.86625				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.59280				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.60794				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.66587				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.77939				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.78690				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

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 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	100.65345				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.61233				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.61618				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.22634				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.65577				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.52988				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.92123				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.33600				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.40950				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.79576				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.77421				0.00	0	
Total FRC366 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 FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.77024				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.95516				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.96355				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.64968				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.64741				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.04070				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.84290				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.62279				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.61429				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.13875				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.31725				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	101.27255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.13877				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.13877				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.11682				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.11682				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.76352				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.57392				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.66782				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.44639				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.48142				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.25652				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.16914				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	

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 31/01/2027 Spot Bond					0.00000	100.57389				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.52389				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	100.18307				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.56552				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.61721				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.67518				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.74000	10.74000	10.74000	100.12403				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.72660				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.08781				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.11500	13.11500	13.11500	102.84713				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	101.00309				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	101.04148				0.00	0	
Total FRC406 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 FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.79565				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.46436				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.30500	11.30500	11.30500	104.18862				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.57392				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.61874				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.65305				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.64243				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.54593				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.38095				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	99.97120				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.61869				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.32272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.63744				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.57392				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.18906				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.14214				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.14214				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.87655				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.57382				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.46741				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.49357				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.16086				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.79000	106.78392	4.79000	106.74677				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			4.92900	117.57421	4.92900	117.53287				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.57844				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.76674				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.41626				0.00	20,000,000	20,000,000
Total FRJ24 SPOT										0.00	20,000,000	20,000,000
Total For FRJ24										0.00	20,000,000	20,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.14611				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.89080				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.86917				0.00	0	7,590,000,000
Total FRJ27 SPOT										0.00	0	7,590,000,000
Total For FRJ27										0.00	0	7,590,000,000
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.48070				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.56294				0.00	0	4,000,000,000
Total FRJ28 SPOT										0.00	0	4,000,000,000
Total For FRJ28										0.00	0	4,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.85969				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.49412				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.02739				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			4.53800	4.53800	4.53800	105.93260			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.89900	4.89900	4.89900	117.96618			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.22585			0.00	0	400,000,00
Total FRS103 SPOT									0.00	0	400,000,00
Total For FRS103									0.00	0	400,000,00
FRS10 On 31/01/2038 Spot Bond			5.03900	116.00121	5.03900	115.96008			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.08000	228.25894	5.08000	228.17758			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.17900	114.03513	5.17900	113.99427			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	227.56461			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.74000	158.21785	3.74000	158.16720			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.21611	3.70500	110.18094			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.97900	116.85611	4.97900	116.81486			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.23000	225.21354	5.23000	225.13235			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.28000	224.20923	5.28000	224.12810			0.00	0	

Contract 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			2.92000	161.29421	2.92000	161.24611				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.31000	223.60922	5.31000	223.52814				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.17900	114.03513	5.17900	113.99427				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.19000	210.69935	4.19000	210.62924				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.92900	104.15360	5.92900	104.11422				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.08000	211.87800	4.08000	211.80810				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.14000	211.23416	4.14000	211.16415				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.82000	213.69823	5.82000	213.61786				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.87900	104.77968	5.87900	104.74021				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.17900	5.17900	5.17900	113.99427				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15900	114.31357	5.15900	114.27267				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			3.95000	213.28073	3.95000	213.21113				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.59000	218.10111	5.59000	218.02040				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.08000	211.87800	4.08000	211.80810				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.08000	211.87800	4.08000	211.80810				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.48100	218.43102	3.48100	218.36249				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.69000	158.40337	3.69000	158.35288				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.43000	208.15391	4.43000	208.08332				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.47000	207.73312	4.47000	207.66244				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.66000	158.51481	3.66000	158.46441				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.94500	213.33490	3.94500	213.26531				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	207.55738				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.55321				0.00	0	
Total FRS171 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.60547				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.13773				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.06971				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	187.32328				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	136.98478				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.84661				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	158.75256				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.32435				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.35871				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.20951				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	99.92040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.66394				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.07596				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.00665				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.12296				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23{ On 14/08/2027 Spot Bond					0.00000	100.15571				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23{ On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23{ On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23{ On 31/03/2032 Spot Bond					0.00000	119.98986				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23{ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23{ On 13/10/2023 Spot Bond					0.00000	109.30620				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	105.30324				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 04/12/2022 Spot Bond					0.00000	101.82196				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	71.23960				0.00	0	
Total FRS242 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 FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.07707				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	112.22126				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.88283				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	99.92998				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.36906				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	114.87237				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.46076				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.87549				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.07633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	116.41607				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.08360				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.07777				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 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	
FRS277 On 30/09/2024 Spot Bond					0.00000	101.32818				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.50801				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.73083				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.13688				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS284 On 28/02/2031 Spot Bond			10.22500	10.22500	10.22500	100.51274				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.22500	10.22500	10.22500	100.51274				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.58059				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.19473				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.55400	11.55400	11.55400	90.03270				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	94.98626				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	93.79785				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	98.78671				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	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	99.27386				0.00	0	
Total FRS298 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 FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.50128				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.12659				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.83752				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.57392				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.73310				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.41000	1.41000	1.41000	330.06302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.10500	331.40244	1.10500	331.31976				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.15000	1.15000	1.15000	331.13393				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.37174				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.87900	108.80424	4.87900	108.76614				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.60000	70.01631	4.60000	114.08683				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	161.66469				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	160.60183				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.21000	2.21000	2.21000	326.79856				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.09000	7.09000	7.09000	100.14791			70,900,000,000.00		10,000,000	710,000,000
Total FRX23 SPOT									70,900,000,000.00		10,000,000	710,000,000
Total For FRX23									70,900,000,000.00		10,000,000	710,000,000
FRX24 On 10/12/2024 Spot Bond			8.38500	106.99823	8.38500	106.97422				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.39500	104.17865	8.39500	104.15536				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			8.82000	106.02130	8.82000	105.99630			54,144,216,000.00	6,138,800	524,149,800
Total FRX26 SPOT									54,144,216,000.00	6,138,800	524,149,800
Total For FRX26									54,144,216,000.00	6,138,800	524,149,800
FRX27 On 07/03/2027 Spot Bond			9.26500	108.03727	9.26500	108.01068			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.15500	105.09364	9.15500	105.06807			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.91500	99.74265	9.91500	99.71643			793,200,000,000.00	80,000,000	80,000,000
Total FRX30 SPOT									793,200,000,000.00	80,000,000	80,000,000
Total For FRX30									793,200,000,000.00	80,000,000	80,000,000
FRX31 On 21/02/2031 Spot Bond			10.16500	96.32625	10.16500	96.30031			2,337,950,000,000.00	230,000,000	1,280,000,000
Total FRX31 SPOT									2,337,950,000,000.00	230,000,000	1,280,000,000
Total For FRX31									2,337,950,000,000.00	230,000,000	1,280,000,000
FRX32 On 31/03/2032 Spot Bond			10.48000	104.38413	10.48000	104.35500			0.00	0	850,000,000
Total FRX32 SPOT									0.00	0	850,000,000
Total For FRX32									0.00	0	850,000,000
FRX45 On 14/04/2045 Spot Bond			11.52000	74.70439	11.52000	74.68154			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.20973			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.00007			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00001			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.00002			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.00002			0.00	0	
Total FS7B1 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 FS7B1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.43595				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.46287				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.47631				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.40314				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.57535				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.02008				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.29244				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.94384				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.93805				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.92000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97000	117.89790	3.97000	117.85937				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.94006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.00900	105.83758	8.00900	105.81487				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.74463				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.65500	106.94445	7.65500	106.92251				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.54045				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.44095				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.45045				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.19276				0.00	0	500,000,0€
Total GRT25G SPOT										0.00	0	500,000,0€
Total For GRT25G										0.00	0	500,000,0€
GRT26 On 09/03/2028 Spot Bond					0.00000	102.87809				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.90611				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.24882				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.72063				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	99.87025				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.61958				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.95168				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.41192				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.97624				0.00	90,000,000	45,000,000
Total GRT36 SPOT										0.00	90,000,000	45,000,000
Total For GRT36										0.00	90,000,000	45,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.88910				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.42293				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.03678				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.23414				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.42191				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.89156				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.23774				0.00	0	
Total GRT47 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 GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.96378				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.19564				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.24947				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.91153				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.92574				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.41116				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.07755				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.81028				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.41320				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.01112				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.99062				0.00	40,000,000	20,000,000
Total HILB09 SPOT										0.00	40,000,000	20,000,000
Total For HILB09										0.00	40,000,000	20,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.34511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.26318				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.89191				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.87753				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.94236				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.02000	327.65959	2.02000	327.56972				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.20000	2.20000	2.20000	336.63251				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.64500	98.37592	10.64500	98.34775				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	78.08442	4.94000	107.86358				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.69000	85.06870	11.69000	85.04244		145,117,322,000.00		12,413,800	3,948,391,70	
Total HWAY34 SPOT								145,117,322,000.00		12,413,800	3,948,391,70	
Total For HWAY34								145,117,322,000.00		12,413,800	3,948,391,70	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.73658	100.00000	9.71514				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.72000	84.31746	11.72000	84.29136				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.73343	100.00000	9.71199				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.86936				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.20000	164.05587	2.24000	163.85505			174,634,565,160,000.00	79,379,347,800	649,725,751,400	
Total I2025 SPOT									174,634,565,160,000.00	79,379,347,800	649,725,751,400	
Total For I2025									174,634,565,160,000.00	79,379,347,800	649,725,751,400	
I2029 On 31/03/2029 Spot Bond			3.46000	120.41348	3.50000	120.08405			66,810,574,862,000.00	19,309,414,700	242,847,472,300	
Total I2029 SPOT									66,810,574,862,000.00	19,309,414,700	242,847,472,300	
Total For I2029									66,810,574,862,000.00	19,309,414,700	242,847,472,300	
I2033 On 28/02/2033 Spot Bond			4.29000	111.83005	4.29000	111.79263			475,443,685,002,000.00	110,826,033,800	539,181,771,500	
Total I2033 SPOT									475,443,685,002,000.00	110,826,033,800	539,181,771,500	
Total For I2033									475,443,685,002,000.00	110,826,033,800	539,181,771,500	
I2038 On 31/01/2038 Spot Bond			4.38000	125.81207	4.27900	127.35806			304,401,131,376,000.00	69,497,975,200	608,580,674,200	
Total I2038 SPOT									304,401,131,376,000.00	69,497,975,200	608,580,674,200	
Total For I2038									304,401,131,376,000.00	69,497,975,200	608,580,674,200	
I2046 On 31/03/2046 Spot Bond			4.32000	115.16457	4.33000	114.93893			32,436,878,976,000.00	7,508,536,800	429,937,965,000	
Total I2046 SPOT									32,436,878,976,000.00	7,508,536,800	429,937,965,000	
Total For I2046									32,436,878,976,000.00	7,508,536,800	429,937,965,000	
I2050 On 31/12/2050 Spot Bond			4.36000	115.56389	4.35000	115.73515			422,408,386,264,000.00	96,882,657,400	489,266,187,300	
Total I2050 SPOT									422,408,386,264,000.00	96,882,657,400	489,266,187,300	
Total For I2050									422,408,386,264,000.00	96,882,657,400	489,266,187,300	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.26464				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.27211				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.87000	328.26903	1.87000	328.18035				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.35394				0.00	0	
Total IBL115 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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.27829				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.20280				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.14634				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.61979				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99985				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.22226				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.28448				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.21969				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.11835				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.87758				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.94908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.94740				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.05212				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.42653				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.14174				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.44878				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.03837				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.60024				0.00	0	30,000,00
Total IBL162 SPOT										0.00	0	30,000,00
Total For IBL162										0.00	0	30,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.61936				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.32151				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.10447				0.00	1,200,000,000	600,000,00
Total IBL168 SPOT										0.00	1,200,000,000	600,000,00
Total For IBL168										0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.62051				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.50483				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.94633				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.14699				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.17174				0.00	0	130,000,00
Total IBL190 SPOT										0.00	0	130,000,00
Total For IBL190										0.00	0	130,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	101.20662				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.71150				0.00	4,740,000,000	2,370,000,00
Total IBL192 SPOT										0.00	4,740,000,000	2,370,000,00
Total For IBL192										0.00	4,740,000,000	2,370,000,00
IBL193 On 20/10/2022 Spot Bond					0.00000	100.53306				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.32285				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.28352				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.22730				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.32260				0.00	0	
Total IBL200 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 IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.36136				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.48809				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.45286				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.39249				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.19113				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.33210				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.39116				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.42641				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.07341				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.00000				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 IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.73765				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.12918				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.02177				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.80841				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.21871				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.58763				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.59291				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.20500	8.20500	8.20500	101.81753				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.25250				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.55500	8.55500	8.55500	101.82104				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL225 On 25/05/2025 Spot Bond					0.00000	99.94534				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.85438				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.14037				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.37670				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.28984				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.32786				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.09750				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.10500	9.10500	9.10500	101.04084				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.93401				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.97082				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.28527				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.32176				0.00	0	310,000,00
Total IBL236 SPOT										0.00	0	310,000,00

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 IBL236										0.00	0	310,000,00
IBL237 On 08/07/2024 Spot Bond					0.00000	101.14864				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.56026				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.59083				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			10.94500	100.53820	10.94500	96.33288				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.47774				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.49863				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.33302				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.04500	10.04500	10.04500	96.89584				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.10629				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.55000	102.49329	8.55000	102.46997				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.92000	103.17871	6.92000	103.15950				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65937				0.00	0	

Contract 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			9.68500	102.06585	9.68500	102.03962				2,081,023,698,000.00	214,870,800	107,435,400
Total IDCG06 SPOT										2,081,023,698,000.00	214,870,800	107,435,400
Total For IDCG06										2,081,023,698,000.00	214,870,800	107,435,400
IDCG08 On 13/05/2030 Spot Bond			10.97000	104.64952	10.97000	104.68251				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.26500	104.11565	10.26500	104.08719				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.20659				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.59064				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.15097				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.28397				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.91886				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.09960				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.56539				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.95899				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	101.18401				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.99500	101.18037	8.99500	101.15605				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.48590				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.45657				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.20427				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.45820				0.00	1,480,000,000	740,000,000
Total INLV07 SPOT										0.00	1,480,000,000	740,000,000
Total For INLV07										0.00	1,480,000,000	740,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.64335				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.45513				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.85826				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.12055				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.04167				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.07079				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	100.34487				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.61199				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.24325				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.24620				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.27601				0.00	40,000,000	20,000,00
Total IPF30 SPOT										0.00	40,000,000	20,000,00
Total For IPF30										0.00	40,000,000	20,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.77752				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.90976				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.24099				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			820,000,000,000,000.00	48,200,000,000	26,300,000,00	
Total IPFC39 SPOT									20,000,000,000,000.00	48,200,000,000	26,300,000,00	
Total For IPFC39									20,000,000,000,000.00	48,200,000,000	26,300,000,00	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.81502				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.74000	204.91834	4.74000	204.84714				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.56972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.64000	205.95569	4.64000	205.88467				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.86942				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.61506				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.71578				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.32262				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.71250				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	101.53606				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.39813				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.76592				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.21242				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.43000	101.22728	7.43000	101.20717				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.86925				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.83864				0.00	0	1,000,000,00
Total IVC190 SPOT										0.00	0	1,000,000,00
Total For IVC190										0.00	0	1,000,000,00
IVC194 On 31/07/2023 Spot Bond			7.38500	100.30679	7.38500	100.28702				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.63819				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.48000	99.83632	7.48000	99.81590				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.55029				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.42000	99.83764	7.42000	99.81737				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.62381				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.07273				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.13000	6.13000	6.13000	101.36466				0.00	0	
Total IVC206 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 IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.34439				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.03249				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.84064				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.78000	7.78000	7.78000	99.51814				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.48000	8.48000	8.48000	98.74507				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.54156				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.50928				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.85500	6.85500	6.85500	102.46049				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.60500	102.45797	8.60500	102.43439				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.35500	101.62924	7.35500	101.19344				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.25832				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.24500	9.24500	9.24500	100.33691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVC222 SPOT									0.00	0	
Total For IVC222									0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.46730			0.00	0	
Total IVC223 SPOT									0.00	0	
Total For IVC223									0.00	0	
IVC224 On 19/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	60,000,000,000	30,000,000,000
Total IVC224 SPOT									10,000,000,000,000.00	60,000,000,000	30,000,000,000
Total For IVC224									10,000,000,000,000.00	60,000,000,000	30,000,000,000
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.74790			0.00	0	
Total IVZ099 SPOT									0.00	0	
Total For IVZ099									0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.19125			0.00	0	
Total IVZ101 SPOT									0.00	0	
Total For IVZ101									0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	99.03341			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	99.86539			0.00	0	
Total IVZ106 SPOT									0.00	0	
Total For IVZ106									0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.30000	6.30000	6.30000	98.78936			630,000,000,000.00	100,000,000	100,000,000
Total IVZ107 SPOT									630,000,000,000.00	100,000,000	100,000,000
Total For IVZ107									630,000,000,000.00	100,000,000	100,000,000
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.63068			0.00	0	
Total IVZ108 SPOT									0.00	0	
Total For IVZ108									0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.50981			0.00	0	
Total IVZ109 SPOT									0.00	0	
Total For IVZ109									0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.27489			0.00	0	25,800,000,000
Total IVZ110 SPOT									0.00	0	25,800,000,000
Total For IVZ110									0.00	0	25,800,000,000
IVZ111 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	33,000,000,000	58,800,000,000
Total IVZ111 SPOT									10,000,000,000,000.00	33,000,000,000	58,800,000,000
Total For IVZ111									10,000,000,000,000.00	33,000,000,000	58,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.35872				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.11051				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.79057				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.66203				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.57413				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.82360				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.51755				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.22376				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.22745				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.25189				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.36661				0.00	0	
Total KAP023 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 KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.65815				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.68389				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.77541				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.74500	119.19219	9.74500	119.16138				0.00	0	33,368,00
Total KW01 SPOT										0.00	0	33,368,00
Total For KW01										0.00	0	33,368,00
LGL06 On 04/10/2022 Spot Bond			8.34000	104.10097	8.34000	104.07742				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.06244				0.00	550,000,000	535,000,00
Total LGL07 SPOT										0.00	550,000,000	535,000,00
Total For LGL07										0.00	550,000,000	535,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.32701				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.21522				0.00	1,100,000,000	550,000,00
Total LGL09 SPOT										0.00	1,100,000,000	550,000,00
Total For LGL09										0.00	1,100,000,000	550,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.83878				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.50542				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.54231				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.71647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.92660				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.86580				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.14204				0.00	0	2,500,000,00
Total MBF068 SPOT										0.00	0	2,500,000,00
Total For MBF068										0.00	0	2,500,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	100.07345				0.00	0	100,000,00
Total MBF070 SPOT										0.00	0	100,000,00
Total For MBF070										0.00	0	100,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.05920				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	99.81559				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.52629				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.98176				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.49393				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.17267				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.34038				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.23746				0.00	0	2,500,000,00
Total MBP049 SPOT										0.00	0	2,500,000,00
Total For MBP049										0.00	0	2,500,000,00
MBP05 On 23/08/2022 Spot Bond					0.00000	99.98414				0.00	60,000,000	30,000,00
Total MBP050 SPOT										0.00	60,000,000	30,000,00
Total For MBP050										0.00	60,000,000	30,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.29179				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.85563				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.99500	8.99500	8.99500	106.19854				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.87106				0.00	60,000,000	30,000,00
Total MMIG06 SPOT										0.00	60,000,000	30,000,00
Total For MMIG06										0.00	60,000,000	30,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.03144				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.25103				0.00	40,000,000	20,000,00
Total MML01 SPOT										0.00	40,000,000	20,000,00
Total For MML01										0.00	40,000,000	20,000,00
MML02 On 10/12/2026 Spot Bond			9.64500	100.62665	9.64500	100.60075			208,332,000,000.00	0.00	21,600,000	6,100,00
Total MML02 SPOT									208,332,000,000.00		21,600,000	6,100,00
Total For MML02									208,332,000,000.00		21,600,000	6,100,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.70843				0.00	0	1,530,000,00
Total MML03 SPOT										0.00	0	1,530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	1,530,000,00
MML04 On 15/03/2028 Spot Bond			9.89500	92.50582	9.89500	94.97141				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.13524				0.00	0	1,120,000,00
Total MML05 SPOT										0.00	0	1,120,000,00
Total For MML05										0.00	0	1,120,000,00
MML06 On 25/05/2029 Spot Bond			10.32500	100.91125	10.32500	100.88364				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.87068				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.68617				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.01975				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.18354				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.05432				0.00	0	2,500,000,00
Total MTN15 SPOT										0.00	0	2,500,000,00
Total For MTN15										0.00	0	2,500,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	100.73098				0.00	40,000,000	20,000,00
Total MTN17 SPOT										0.00	40,000,000	20,000,00
Total For MTN17										0.00	40,000,000	20,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.01846				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.95684				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.50831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.29737				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.62789				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.59000	96.76628	9.59000	96.74165				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.57077				0.00	4,320,000,000	2,160,000,000
Total MTN24 SPOT										0.00	4,320,000,000	2,160,000,000
Total For MTN24										0.00	4,320,000,000	2,160,000,000
MTN25 On 29/06/2024 Spot Bond					0.00000	101.79231				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.40323				0.00	60,000,000	30,000,000
Total MTN26 SPOT										0.00	60,000,000	30,000,000
Total For MTN26										0.00	60,000,000	30,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.98574				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.65814				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.73738				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.14908				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	99.99992				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.27889				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.99994				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.02901				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.28135				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.49570				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.69271				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.07000	102.14266	8.07000	102.12052				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.43000	102.03489	8.43000	102.01199				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.52500	100.56684	10.52500	100.53881				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.80943				0.00	0	
Total NBG02G 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 NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.47114			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.56735			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.59318			0.00	0	1,680,000.00
Total NBG05G SPOT									0.00	0	1,680,000.00
Total For NBG05G									0.00	0	1,680,000.00
NBG06 On 29/07/2028 Spot Bond					0.00000	100.46717			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.14397			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.99500	106.65728	7.99500	106.63457			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.44500	102.45401	8.44500	102.43098		84,450,000,000.00	10,000,000	36,000,000	
Total NBK16A SPOT								84,450,000,000.00	10,000,000	36,000,000	
Total For NBK16A								84,450,000,000.00	10,000,000	36,000,000	
NBK17 On 22/04/2026 Spot Bond			9.18000	105.66991	9.18000	105.64400		0.00	0		
Total NBK17A SPOT								0.00	0		
Total For NBK17A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			9.19500	105.96528	9.19500	105.93925		595,836,000,000.00	64,800,000	53,700,000	
Total NBK20A SPOT								595,836,000,000.00	64,800,000	53,700,000	
Total For NBK20A								595,836,000,000.00	64,800,000	53,700,000	
NBK21 On 21/07/2027 Spot Bond			9.43500	105.54668	9.43500	105.52024		1,698,300,000,000.00	180,000,000	180,000,000	
Total NBK21A SPOT								1,698,300,000,000.00	180,000,000	180,000,000	
Total For NBK21A								1,698,300,000,000.00	180,000,000	180,000,000	
NBK22 On 19/11/2022 Spot Bond			7.33000	103.21102	7.33000	103.19066		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23 On 19/11/2025 Spot Bond			8.12300	109.93106	8.12300	109.90728		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.16500	110.05805	9.16500	110.03126				2,116,293,816,000.00	230,910,400	1,115,455,200
Total NBK24A SPOT										2,116,293,816,000.00	230,910,400	1,115,455,200
Total For NBK24A										2,116,293,816,000.00	230,910,400	1,115,455,200
NBK25 On 17/02/2023 Spot Bond			7.75000	7.75000	7.75000	101.47332				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.16932				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	63.49300	100.00000	63.35324				49,000,000,000,000.00	490,000,000	490,000,000
Total NBK26A SPOT										19,000,000,000,000.00	490,000,000	490,000,000
Total For NBK26A										19,000,000,000,000.00	490,000,000	490,000,000
NBK26 On 22/04/2026 Spot Bond					0.00000	102.76867				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.06000	109.62097	9.06000	109.59458				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.38300	102.91328	7.38300	102.89300				0.00	0	700,000,000
Total NBK28A SPOT										0.00	0	700,000,000
Total For NBK28A										0.00	0	700,000,000
NBK29 On 31/07/2026 Spot Bond			8.56500	106.99799	8.56500	106.97361				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.02000	102.25743	8.02000	102.23558				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.83000	104.48199	7.83000	104.46019				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.50529				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	100.95767				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.49001				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.32000	11.32000	11.32000	79.12333				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.00462				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.88295				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.44763				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.79693				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.18294				0.00	0	2,760,000,00
Total NBK47B SPOT										0.00	0	2,760,000,00
Total For NBK47B										0.00	0	2,760,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	100.48526				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.96469				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.49203				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.63275				0.00	0	
Total NBK53B 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.48555				0.00	1,660,000,000	830,000,000
Total NBK54B SPOT										0.00	1,660,000,000	830,000,000
Total For NBK54B										0.00	1,660,000,000	830,000,000
NBK55 On 01/08/2024 Spot Bond					0.00000	100.67219				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.51823				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.81089				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.09376				0.00	11,000,000,000	5,540,000,000
Total NBK59 SPOT										0.00	11,000,000,000	5,540,000,000
Total For NBK59										0.00	11,000,000,000	5,540,000,000
NBK56 On 24/02/2025 Spot Bond					0.00000	100.02015				0.00	26,000,000,000	13,000,000,000
Total NBK60 SPOT										0.00	26,000,000,000	13,000,000,000
Total For NBK60										0.00	26,000,000,000	13,000,000,000
NBK56 On 24/02/2027 Spot Bond					0.00000	99.33595				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.58388				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.07948				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.14414				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			10.49000	104.74242	10.49000	104.71333				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.13555				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.14500	104.92113	10.14500	104.89292				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.14414				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.15772				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.17488				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32242				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32242				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.91099				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.26884				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.70337				0.00	200,000,000	100,000,000
Total NGL05 SPOT										0.00	200,000,000	100,000,000
Total For NGL05										0.00	200,000,000	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.63259				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	101.76135			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.13269			0.00	0	500,000,00
Total NGL08 SPOT									0.00	0	500,000,00
Total For NGL08									0.00	0	500,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.16420			0.00	0	2,840,000,00
Total NGL09 SPOT									0.00	0	2,840,000,00
Total For NGL09									0.00	0	2,840,000,00
NGL10 On 27/12/2026 Spot Bond					0.00000	101.00891			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.11678			0.00	24,000,000	7,000,00
Total NGLT11 SPOT									0.00	24,000,000	7,000,00
Total For NGLT11									0.00	24,000,000	7,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.20732			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.37833			0.00	28,400,000	8,200,00
Total NGT104 SPOT									0.00	28,400,000	8,200,00
Total For NGT104									0.00	28,400,000	8,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.75592			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.59930			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.04521			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.73454			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.47377			0.00	0	

Contract 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	101.50443				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	100.69205				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G(On 16/06/2026 Spot Bond					0.00000	103.95390				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	101.53460				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01(On 11/05/2025 Spot Bond					0.00000	104.16402				0.00	520,000,000	3,191,890,00
Total NHM016 SPOT										0.00	520,000,000	3,191,890,00
Total For NHM016										0.00	520,000,000	3,191,890,00
NHM01(On 25/05/2023 Spot Bond					0.00000	101.71077				0.00	1,600,000,000	800,000,00
Total NHM018 SPOT										0.00	1,600,000,000	800,000,00
Total For NHM018										0.00	1,600,000,000	800,000,00
NHM01(On 25/05/2024 Spot Bond					0.00000	103.49128				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02(On 25/11/2023 Spot Bond					0.00000	102.57149				0.00	70,000,000	35,000,00
Total NHM020 SPOT										0.00	70,000,000	35,000,00
Total For NHM020										0.00	70,000,000	35,000,00
NHM02(On 26/11/2026 Spot Bond					0.00000	100.73273				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202(On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.12810				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210(On 31/03/2028 Spot Bond			3.45000	3.45000	3.45000	218.70798				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			2.99500	2.99500	2.99500	160.96148			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			4.37000	4.37000	4.37000	113.93229			0.00	0	10,000,00
Total NI29 SPOT												0.00	0	10,000,00
Total For NI29												0.00	0	10,000,00
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			5.02900	5.02900	5.02900	116.10203			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.10000	3.10000	3.10000	160.56403			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	264.72982	3.45000	264.64700			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			2.90000	2.90000	2.90000	161.32212			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.09500	3.09500	3.09500	222.70981			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.24000	221.13313	3.24000	221.06516			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.04900	90.44717	5.04900	115.81833			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.62934			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	101.15855			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.55219				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.92816				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.42486				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.60866				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.18241				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.98014				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.46675				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.09858				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.25239				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.99985				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.66251				0.00	0	

Contract 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	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	166.27618				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.16960				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.03712				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	157.85981				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.26403				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.73967				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.00753				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.77198				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.39952				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.32133				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.76782				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	103.13669				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.10988				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.97945				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.17722				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.24473				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.17722				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.65718				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.85017				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.65206				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.56330				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	101.17654				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.53805				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.92000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.21000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.43000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	130.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	129.13060				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.30185				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.99366				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	102.03104				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.78713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.54858				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 08/09/2022 Spot Bond					0.00000	101.15932				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	101.00780				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.16115				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.28479				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

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 22/05/2053 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.47883			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.00010			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.17269			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.43000	104.46030	8.43000	104.43656			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.30000	208.62458	2.30000	208.56578			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.25500	107.16110	11.25500	107.12905		6,537,480,256,000.00	580,851,200	710,425,600	
Total NRA028 SPOT								6,537,480,256,000.00	580,851,200	710,425,600	
Total For NRA028								6,537,480,256,000.00	580,851,200	710,425,600	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.29899	100.00000	15.26513		0.00	0		
Total NRA028/R186 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 NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.56205				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.97278				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.48485				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.65995				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	101.00976				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	100.50234				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.15145				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.17587				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.27011				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.44500	110.35801	8.44500	110.33321				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			8.01500	104.94303	8.01500	104.92010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.82000	111.64115	8.82000	111.61498				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	101.83645				0.00	0	2,000,000,00
Total OML11 SPOT										0.00	0	2,000,000,00
Total For OML11										0.00	0	2,000,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.85947				0.00	0	2,545,000,00
Total OML12 SPOT										0.00	0	2,545,000,00
Total For OML12										0.00	0	2,545,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.35517				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.00733				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.59034				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.26929				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.95422				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.97286				0.00	40,000,000	20,000,00
Total PEP04 SPOT										0.00	40,000,000	20,000,00
Total For PEP04										0.00	40,000,000	20,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	99.88514				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.79708				0.00	1,280,000,000	640,000,00
Total PMM57 SPOT										0.00	1,280,000,000	640,000,00
Total For PMM57										0.00	1,280,000,000	640,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
PMM58 On 28/02/2025 Spot Bond					0.00000	99.81479			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.76500	107.92105	8.74500	107.96933		118,335,989,395,000.00	1,382,582,543,000	1,663,339,858,400	
Total R186 SPOT								18,335,989,395,000.00	382,582,543,000	563,339,858,400	
Total For R186								18,335,989,395,000.00	382,582,543,000	563,339,858,400	
R197 On 07/12/2023 Spot Bond			0.77100	332.78380	0.80000	332.58332		93,038,624,560,800.00	120,672,664,800	267,429,816,300	
Total R197 SPOT								13,038,624,560,800.00	120,672,664,800	267,429,816,300	
Total For R197								13,038,624,560,800.00	120,672,664,800	267,429,816,300	
R202 On 07/12/2033 Spot Bond			4.28000	245.35714	4.28000	245.27491		494,353,737,088,000.00	115,503,209,600	224,658,538,900	
Total R202 SPOT								14,353,737,088,000.00	115,503,209,600	224,658,538,900	
Total For R202								14,353,737,088,000.00	115,503,209,600	224,658,538,900	
R2023 On 28/02/2023 Spot Bond			6.83000	100.29827	6.83000	100.27996		346,964,000,000,000.00	50,800,000,000	207,872,183,000	
Total R2023 SPOT								16,964,000,000,000.00	50,800,000,000	207,872,183,000	
Total For R2023								16,964,000,000,000.00	50,800,000,000	207,872,183,000	
R2030 On 31/01/2030 Spot Bond			10.15500	89.42620	10.14500	89.44980		858,079,805,387,000.00	1,364,655,815,400	1,781,335,504,300	
Total R2030 SPOT								18,079,805,387,000.00	364,655,815,400	781,335,504,300	
Total For R2030								18,079,805,387,000.00	364,655,815,400	781,335,504,300	
R2032 On 31/03/2032 Spot Bond			10.60500	89.27595	10.60000	89.27759		802,460,073,229,000.00	1,112,914,669,800	1,419,556,448,900	
Total R2032 SPOT								12,460,073,229,000.00	112,914,669,800	419,556,448,900	
Total For R2032								12,460,073,229,000.00	112,914,669,800	419,556,448,900	
R2035 On 28/02/2035 Spot Bond			10.94500	85.88007	10.92500	85.97630		844,780,623,868,000.00	625,379,682,400	1,756,082,218,100	
Total R2035 SPOT								14,780,623,868,000.00	625,379,682,400	756,082,218,100	
Total For R2035								14,780,623,868,000.00	625,379,682,400	756,082,218,100	
R2037 On 31/01/2037 Spot Bond			11.10500	81.98848	11.09000	82.05628		500,983,273,795,000.00	1,936,153,379,000	1,741,880,066,700	
Total R2037 SPOT								10,983,273,795,000.00	936,153,379,000	741,880,066,700	
Total For R2037								10,983,273,795,000.00	936,153,379,000	741,880,066,700	
R2040 On 31/01/2040 Spot Bond			11.21500	83.74474	11.20000	83.81865		579,598,014,663,000.00	408,345,788,200	887,700,510,700	
Total R2040 SPOT								9,598,014,663,000.00	408,345,788,200	387,700,510,700	
Total For R2040								9,598,014,663,000.00	408,345,788,200	387,700,510,700	
R2044 On 31/01/2044 Spot Bond			11.19500	80.80783	11.18000	80.88506		625,575,925,028,000.00	591,833,490,400	1,533,810,486,300	
Total R2044 SPOT								15,575,925,028,000.00	591,833,490,400	533,810,486,300	
Total For R2044								15,575,925,028,000.00	591,833,490,400	533,810,486,300	
R2048 On 28/02/2048 Spot Bond			11.13500	79.74429	11.11000	79.89461		629,520,542,623,000.00	1,313,832,109,800	1,601,645,718,100	
Total R2048 SPOT								19,520,542,623,000.00	313,832,109,800	501,645,718,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									19,520,542,623,000.00	313,832,109,800	501,645,718,10
R209 On 31/03/2036 Spot Bond			10.93500	69.68495	10.92000	69.74422			767,576,005,701,000.00	344,542,844,600	730,263,482,50
Total R209 SPOT									17,576,005,701,000.00	344,542,844,600	730,263,482,50
Total For R209									17,576,005,701,000.00	344,542,844,600	730,263,482,50
R210 On 31/03/2028 Spot Bond			2.69100	227.43328	2.74000	226.79600			389,964,587,430,600.00	144,914,376,600	272,780,467,50
Total R210 SPOT									19,964,587,430,600.00	144,914,376,600	272,780,467,50
Total For R210									19,964,587,430,600.00	144,914,376,600	272,780,467,50
R213 On 28/02/2031 Spot Bond			10.47500	80.57516	10.47000	80.57698			199,968,485,675,000.00	591,882,433,000	254,438,878,80
Total R213 SPOT									19,968,485,675,000.00	591,882,433,000	254,438,878,80
Total For R213									19,968,485,675,000.00	591,882,433,000	254,438,878,80
R214 On 28/02/2041 Spot Bond			11.13500	63.83108	11.12500	63.86752			926,088,486,754,000.00	262,782,980,400	685,289,239,90
Total R214 SPOT									16,088,486,754,000.00	262,782,980,400	685,289,239,90
Total For R214									16,088,486,754,000.00	262,782,980,400	685,289,239,90
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.00003			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.42332			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.70963			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.52286			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.43267			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.10283			0.00	680,000,000	340,000,00
Total RDFB20 SPOT									0.00	680,000,000	340,000,00
Total For RDFB20									0.00	680,000,000	340,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.07070			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.92241			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.45724				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.07021				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.63141				0.00	40,000,000	20,000,00
Total RDFB27 SPOT										0.00	40,000,000	20,000,00
Total For RDFB27										0.00	40,000,000	20,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.48422				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.20295				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.34225				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	102.13275				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.08472				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.73528				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.06059				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/08/2024 Spot Bond					0.00000	100.13680				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.01466				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.35718				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.66579				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.85423				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.72810				0.00	40,000,000	20,000,000
Total RES49 SPOT										0.00	40,000,000	20,000,000
Total For RES49										0.00	40,000,000	20,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	101.21694				0.00	860,000,000	430,000,000
Total RES50 SPOT										0.00	860,000,000	430,000,000
Total For RES50										0.00	860,000,000	430,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.32011				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.13008				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.06152				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.12674				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.20395				0.00	0	
Total RFCC1 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 RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.39255			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	101.44947			0.00	0	5,100,000.00
Total RN2027 SPOT									0.00	0	5,100,000.00
Total For RN2027									0.00	0	5,100,000.00
RW23 On 10/12/2023 Spot Bond			8.61000	102.98193	8.61000	102.95822			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.28500	97.43785	11.28500	97.40863			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.77000	95.67583	11.77000	95.64594			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.46735			0.00	0	1,500,000.00
Total RWL26 SPOT									0.00	0	1,500,000.00
Total For RWL26									0.00	0	1,500,000.00
RWL28 On 30/06/2028 Spot Bond			10.82500	96.64160	10.82500	96.61377			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	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.64693			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.77481			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.94000	106.15844	8.94000	106.13322		175,224,000.000.00		19,600,000	6,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total SBS20 SPOT									175,224,000,000.00	19,600,000	6,000,00
Total For SBS20									175,224,000,000.00	19,600,000	6,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.94273			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.18500	102.76122	8.18500	102.73883			16,370,000,000,000.00	2,000,000,000	1,000,000,00
Total SBS27 SPOT									16,370,000,000,000.00	2,000,000,000	1,000,000,00
Total For SBS27									16,370,000,000,000.00	2,000,000,000	1,000,000,00
SBS3 On 25/05/2026 Spot Bond			8.97500	99.55766	8.97500	99.53390			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.28500	103.80124	9.28500	103.77550			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.33500	107.59420	8.33500	107.57033			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.62500	101.60723	8.62500	101.58392			0.00	0	1,300,000,00
Total SBS38 SPOT									0.00	0	1,300,000,00
Total For SBS38									0.00	0	1,300,000,00
SBS39 On 29/01/2030 Spot Bond			10.17500	98.26122	10.17500	98.23472			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.59500	103.47558	6.59500	103.45716			13,190,000,000,000.00	2,000,000,000	1,000,000,00
Total SBS41 SPOT									13,190,000,000,000.00	2,000,000,000	1,000,000,00
Total For SBS41									13,190,000,000,000.00	2,000,000,000	1,000,000,00
SBS42 On 12/11/2025 Spot Bond			8.77000	108.09891	8.77000	108.07370			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.41500	108.68899	9.41500	108.66182			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.16000	101.81001	7.16000	101.79072			3,651,600,000,000.00	510,000,000	510,000,00
Total SBS46 SPOT									3,651,600,000,000.00	510,000,000	510,000,00
Total For SBS46									3,651,600,000,000.00	510,000,000	510,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	100.64910				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.08000	8.08000	8.08000	102.83593			32,320,000,000,000.00	4,000,000,000	2,000,000,000	
Total SBS51 SPOT									12,320,000,000,000.00	4,000,000,000	2,000,000,000	
Total For SBS51									12,320,000,000,000.00	4,000,000,000	2,000,000,000	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.63638				0.00	0	3,865,000,000
Total SBS52 SPOT										0.00	0	3,865,000,000
Total For SBS52										0.00	0	3,865,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.48249				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.11163				0.00	0	4,590,000,000
Total SBS57 SPOT										0.00	0	4,590,000,000
Total For SBS57										0.00	0	4,590,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.22392				0.00	0	2,015,000,000
Total SBS58 SPOT										0.00	0	2,015,000,000
Total For SBS58										0.00	0	2,015,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.84422				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.65350				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.09896				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.05671				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.53931				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.99887				0.00	0	
Total SBS67 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 SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.10197				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.45528				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.31238				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.15162				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.76551				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.51211				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.53052				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.55156				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.20000	326.93035	2.20000	326.83908				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.12810				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.88729				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.56683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.88288				0.00	17,300,000,000	8,890,000,000
Total SBT102 SPOT										0.00	17,300,000,000	8,890,000,000
Total For SBT102										0.00	17,300,000,000	8,890,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.64080				0.00	29,200,000	8,500,000
Total SBT103 SPOT										0.00	29,200,000	8,500,000
Total For SBT103										0.00	29,200,000	8,500,000
SBT104 On 30/09/2025 Spot Bond					0.00000	101.31236				0.00	0	2,750,000,000
Total SBT104 SPOT										0.00	0	2,750,000,000
Total For SBT104										0.00	0	2,750,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.77277				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.11711				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.89672				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.09832				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.72327				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.20000	104.88889	8.20000	104.86586				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.55054				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	101.50410				0.00	0	800,000,00
Total SBT206 SPOT										0.00	0	800,000,00
Total For SBT206										0.00	0	800,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.77917				0.00	920,000,000	460,000,00
Total SBT207 SPOT										0.00	920,000,000	460,000,00
Total For SBT207										0.00	920,000,000	460,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.81193				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.98551				0.00	2,460,000,000	2,770,000,00
Total SBT209 SPOT										0.00	2,460,000,000	2,770,000,00
Total For SBT209										0.00	2,460,000,000	2,770,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.38655				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.48766				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.69500	94.47074	9.69500	94.44644			775,600,000,000.00		80,000,000	80,000,00
Total SLI7 SPOT									775,600,000,000.00		80,000,000	80,000,00
Total For SLI7									775,600,000,000.00		80,000,000	80,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.43262				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.55619				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.14840				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.14649				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.15200				0.00	0	
Total SLRA9 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 SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.15594				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.15594				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.15403				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.15025				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.15574				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.15970				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.15872				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.15775				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.16321				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.52500	106.22278	8.52500	106.19856				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.83885				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.46525				0.00	280,000,000	140,000,00

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 SNT06 SPOT										0.00	280,000,000	140,000,000
Total For SNT06										0.00	280,000,000	140,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.23776				0.00	0	2,529,500,000
Total SPDA13 SPOT										0.00	0	2,529,500,000
Total For SPDA13										0.00	0	2,529,500,000
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	1,000,000,000
Total SPDA14 SPOT										0.00	0	1,000,000,000
Total For SPDA14										0.00	0	1,000,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.99998				0.00	0	1,220,000,000
Total SPDA15 SPOT										0.00	0	1,220,000,000
Total For SPDA15										0.00	0	1,220,000,000
SPDA1: On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	41,000,000,000	30,800,000,000	
Total SPDA16 SPOT									10,000,000,000,000.00	41,000,000,000	30,800,000,000	
Total For SPDA16									10,000,000,000,000.00	41,000,000,000	30,800,000,000	
SPDA1: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			045,000,000,000,000.00	60,450,000,000	63,100,000,000	
Total SPDA17 SPOT									15,000,000,000,000.00	60,450,000,000	63,100,000,000	
Total For SPDA17									15,000,000,000,000.00	60,450,000,000	63,100,000,000	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.86601				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.92895				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.59036				0.00	340,000,000	170,000,000
Total SPG007 SPOT										0.00	340,000,000	170,000,000
Total For SPG007										0.00	340,000,000	170,000,000
SPG00: On 15/10/2022 Spot Bond					0.00000	100.68021				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.20885				0.00	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	100.44366				0.00	0	50,000,00
Total SPG010 SPOT										0.00	0	50,000,00
Total For SPG010										0.00	0	50,000,00
SPG011 On 12/07/2025 Spot Bond					0.00000	100.63526				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.60981				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.00373				0.00	340,000,000	170,000,00
Total SSA07 SPOT										0.00	340,000,000	170,000,00
Total For SSA07										0.00	340,000,000	170,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.92103				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	158.16720				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.72000	108.08660	8.72000	108.06139				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.96000	83.11363	9.96000	83.09168				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.86275				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.67102				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.23000	105.18220	8.23000	105.15903				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.17900	114.03513	5.17900	113.99427				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	99.17237				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.45937				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.20565				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.83000	1.83000	1.83000	328.34343				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.55611				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.39027				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	100.72385				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	160.79100				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.17900	5.17900	5.17900	113.99427				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	114.13840				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	213.53641				0.00	0	

Contract 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	99.86038				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.86245				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.23506				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.20909				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.84622				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.57174				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.13255				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.68522				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.85778				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.34983				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.35407				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			5.15500	5.15500	5.15500	226.64884				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.15972				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.83791				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.41707				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.81000	86.37421	10.81000	86.34950				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.31202				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.07000	211.98552	4.07000	211.91566				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.33500	223.11068	5.33500	223.02966				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.23275				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.16289				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.07189				0.00	0	
Total SSN120 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 SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.26846				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.66234				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.52864				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.67463				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.48778				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.39371				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.32755				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.41584				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.18081				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	101.15083				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	101.18000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	101.14600				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	101.14436				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	101.13151				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	101.14436				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	101.13477				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	101.11315				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	101.00780				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	101.00623				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.90466				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN172 On 28/02/2025 Spot Bond					0.00000	101.76247				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	101.91708				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN175 On 18/08/2025 Spot Bond			2.50000	103.93348	2.50000	156.65419				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN176 On 18/08/2025 Spot Bond			2.53000	94.11140	2.53000	164.89515				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.72872				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.95207				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.23500	102.92692	9.23500	102.90153				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			588,653,860,000,000.00	45,886,538,600	123,500,000,000	
Total T16A10 SPOT									18,653,860,000,000.00	45,886,538,600	123,500,000,000	
Total For T16A10									18,653,860,000,000.00	45,886,538,600	123,500,000,000	
T16OM On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.09826				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.14044				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.18250				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.99977				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.99978				0.00	0	1,660,000,000
Total T17A22 SPOT										0.00	0	1,660,000,000

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 T17A22										0.00	0	1,660,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	99.99977				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.36500	99.56847	7.36500	99.54889				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.87500	99.57555	7.87500	99.55466				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.10087				0.00	340,000,000	170,000,00
Total TC001 SPOT										0.00	340,000,000	170,000,00
Total For TC001										0.00	340,000,000	170,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.17600				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.73793				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.02016				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.58167				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.31186				0.00	0	70,000,00
Total TFS157 SPOT										0.00	0	70,000,00
Total For TFS157										0.00	0	70,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.29296				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.23487				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.63130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 _{On} 22/10/2024 Spot Bond					0.00000	100.94016				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16 [€] _{On} 15/10/2023 Spot Bond					0.00000	100.32431				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16 [€] _{On} 15/10/2025 Spot Bond					0.00000	100.46435				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 _{On} 27/09/2024 Spot Bond					0.00000	100.71835				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16 [€] _{On} 27/09/2026 Spot Bond					0.00000	100.63091				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16 [€] _{On} 30/11/2024 Spot Bond					0.00000	99.73798				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17 _{On} 30/11/2026 Spot Bond					0.00000	99.60854				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 _{On} 22/02/2025 Spot Bond					0.00000	100.06755				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17 _{On} 22/02/2027 Spot Bond					0.00000	100.11124				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A _{On} 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A _{On} 21/11/2022 Spot Bond					0.00000	99.99830				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

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			9.85000	9.85000	9.85000	102.39542				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.98362				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.04898				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.06125				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.07342				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.18239				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.06084				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total TH15D3 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 TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	200,000,000	100,000,000
Total TH16A2 SPOT										0.00	200,000,000	100,000,000
Total For TH16A2										0.00	200,000,000	100,000,000
TH16A On 21/08/2024 Spot Bond			8.64500	99.76669	8.64500	99.74374				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.91500	99.74322	5.91500	99.72743				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.18162				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.00000				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 TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99963				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	

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	99.99930				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.99937				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.99941				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.35828				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.63000	104.23674	7.63000	104.21501				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.55000	106.33362	8.55000	106.30943				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.72365				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.91640				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.21500	103.19528	9.21500	103.16989				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.03186				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.74981			0.00	140,000,000	70,000,00
Total TL30 SPOT									0.00	140,000,000	70,000,00
Total For TL30									0.00	140,000,000	70,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.04658			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.68083			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.73000	105.48880	8.73000	105.46431		77,861,124,000.00		8,918,800	1,173,929,10
Total TN23 SPOT								77,861,124,000.00		8,918,800	1,173,929,10
Total For TN23								77,861,124,000.00		8,918,800	1,173,929,10
TN23/R On 06/11/2023 Spot Bond			100.00000	47.33732	100.00000	47.23312		0.00		0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			9.59500	99.85901	9.59500	99.83358		141,441,814,000.00		14,741,200	1,640,613,00
Total TN25 SPOT								141,441,814,000.00		14,741,200	1,640,613,00
Total For TN25								141,441,814,000.00		14,741,200	1,640,613,00
TN25/R On 19/08/2025 Spot Bond			100.00000	17.59958	100.00000	17.56084		0.00		0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			11.09500	93.88175	11.09500	93.85421		8,844,719,866,500.00		797,180,700	19,138,886,80
Total TN27 SPOT								8,844,719,866,500.00		797,180,700	19,138,886,80
Total For TN27								8,844,719,866,500.00		797,180,700	19,138,886,80
TN27/R On 14/11/2027 Spot Bond			100.00000	12.43432	100.00000	12.40695		0.00		0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			11.07500	96.74538	11.07500	96.71705		0.00		0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.74500	97.46466	11.74500	97.43427		0.00		0	900,000,00
Total TN30 SPOT								0.00		0	900,000,00
Total For TN30								0.00		0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.61452	8.00000	118.58910		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.13200	95.70659	12.13200	95.67597				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.49500	91.54948	12.49500	91.51917			107,454,501,000.00		8,599,800	4,004,558,100
Total TN40 SPOT									107,454,501,000.00		8,599,800	4,004,558,100
Total For TN40									107,454,501,000.00		8,599,800	4,004,558,100
TN40/R On 09/10/2040 Spot Bond			10.75000	103.96757	10.75000	103.93783			0.00		0	
Total TN40/R214 SPOT									0.00		0	
Total For TN40/R214									0.00		0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.33501			0.00		0	
Total TNF25 SPOT									0.00		0	
Total For TNF25									0.00		0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.32775			0.00		0	
Total TNF27 SPOT									0.00		0	
Total For TNF27									0.00		0	
TNI33 On 28/02/2033 Spot Bond			5.62000	99.72391	5.62000	100.56407			0.00		0	
Total TNI33 SPOT									0.00		0	
Total For TNI33									0.00		0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.27387			0.00		0	
Total TR5A11 SPOT									0.00		0	
Total For TR5A11									0.00		0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.04619			0.00		0	
Total TR5A12 SPOT									0.00		0	
Total For TR5A12									0.00		0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.06492			0.00		0	
Total TR5A21 SPOT									0.00		0	
Total For TR5A21									0.00		0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.09066			0.00		0	
Total TR5A22 SPOT									0.00		0	
Total For TR5A22									0.00		0	
TR5A3 On 20/06/2026 Spot Bond			7.76500	101.65641	7.76500	100.78869			0.00		0	
Total TR5A31 SPOT									0.00		0	
Total For TR5A31									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/12/2022 Spot Bond					0.00000	100.93798				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.97492				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.94000	102.66141	7.94000	102.63948				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.14346				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.17367				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.01655				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66753				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.23000	104.80561	8.23000	104.78252				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66753				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.77500	102.85822	8.77500	102.83409				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.13627				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.26610				0.00	0	
Total TRA4B2 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 TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.18674				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.13528				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.46957				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.46957				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.65058				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	97.25135				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	97.09020				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.52983				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.93782				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.55957				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.12903				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	0.00000				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 TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	101.31257				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.28522				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.18619				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.11000				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.64059				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.47117				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.47623				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	48,400,000,00
Total TWC418 SPOT										0.00	0	48,400,000,00
Total For TWC418										0.00	0	48,400,000,00
TWC41 On 28/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		62,000,000,000,000.00		620,000,000	17,720,000,00	
Total TWC419 SPOT								2,000,000,000,000.00		620,000,000	17,720,000,00	
Total For TWC419								2,000,000,000,000.00		620,000,000	17,720,000,00	
UG26 On 09/03/2026 Spot Bond			11.06500	105.82255	11.06500	105.79160				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.14188				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.09171				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.14470				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.15686				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.15968				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.16418				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.18402				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.18776				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.87284				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.36022				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.14930				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.16577				0.00	1,180,000,000	590,000,000
Total VKE16 SPOT										0.00	1,180,000,000	590,000,000
Total For VKE16										0.00	1,180,000,000	590,000,000
VKE17: On 27/08/2022 Spot Bond					0.00000	99.87782				0.00	0	
Total VKE17 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 VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.09116				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.14406				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.41e+017	214,348,172,000	772,998,186,30
Total for SPOT :										1.41e+017	214,348,172,000	772,998,186,30
Total Futures										1.41e+017	214,348,175,424	772,999,509,91
Total Options										33 312 162.50	20,750	156,34
Grand Total:										1.41e+017	214,348,196,174	772,999,666,26