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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.16935	74.97119	12.21729	74.74242			0.00	0	
ES33	On	03/11/2022	Bond Future			12.39071	72.33335	12.44050	72.10207			0.00	0	
ES33	On	02/02/2023	Bond Future			12.58958	73.64158	12.64133	73.40711			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.77798	71.25222	12.83186	71.01378			0.00	0	
ES33	On	03/08/2023	Bond Future			12.96121	72.66790	13.01736	72.42509			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.47594	73.51939	12.52865	73.23021			0.00	0	
ES42	On	03/11/2022	Bond Future			12.67658	70.38335	12.73138	70.09076			0.00	0	
ES42	On	02/02/2023	Bond Future			12.85044	71.65889	12.90734	71.36192			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.02266	68.76164	13.08188	68.45956			0.00	0	
ES42	On	03/08/2023	Bond Future			13.18500	70.13031	13.24659	69.82257			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.51612	162.51612	162.24266	162.24266			0.00	0	9,11

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			165.00067	165.00067	164.72524	164.72524			0.00	0	1,19
I2025	On	02/02/2023	Bond Future			166.27986	166.27986	166.00163	166.00163			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			169.44182	169.44182	169.15939	169.15939			0.00	0	
I2025	On	03/08/2023	Bond Future			171.03616	171.03616	170.74896	170.74896			0.00	0	
Total I2025 Future												0.00	0	12,28
Total For I2025												0.00	0	12,28
I2029	On	04/08/2022	Bond Future			119.17295	119.17295	119.01097	119.01097			0.00	0	1,6
I2029	On	03/11/2022	Bond Future			119.73706	119.73706	119.57431	119.57431			0.00	0	1,0
I2029	On	02/02/2023	Bond Future			121.89980	121.89980	121.73559	121.73559			0.00	0	7,
I2029	On	04/05/2023	Bond Future			122.91950	122.91950	122.75299	122.75299			0.00	0	
I2029	On	03/08/2023	Bond Future			125.35507	125.35507	125.18587	125.18587			0.00	0	
Total I2029 Future												0.00	0	3,36
Total For I2029												0.00	0	3,36
I2033	On	04/08/2022	Bond Future			112.96928	112.96928	112.38027	112.38027			0.00	0	3,7
I2033	On	03/11/2022	Bond Future			113.36300	113.36300	112.76648	112.76648			0.00	0	4,
I2033	On	02/02/2023	Bond Future			115.41012	115.41012	114.80442	114.80442			0.00	0	5,8
I2033	On	04/05/2023	Bond Future			116.22063	116.22063	115.60422	115.60422			0.00	0	
I2033	On	03/08/2023	Bond Future			118.52337	118.52337	117.89519	117.89519			0.00	0	
Total I2033 Future												0.00	0	10,05
Total For I2033												0.00	0	10,05
I2038	On	04/08/2022	Bond Future			126.30671	126.30671	126.20821	126.20821			0.00	0	3,4
I2038	On	03/11/2022	Bond Future			128.23759	128.23759	128.13934	128.13934			0.00	0	2,2
I2038	On	02/02/2023	Bond Future			128.64072	128.64072	128.54237	128.54237			0.00	0	
I2038	On	04/05/2023	Bond Future			131.08779	131.08779	130.98833	130.98833			0.00	0	
I2038	On	03/08/2023	Bond Future			131.70263	131.70263	131.60195	131.60195			0.00	0	
Total I2038 Future												0.00	0	5,65
Total For I2038												0.00	0	5,65
I2046	On	04/08/2022	Bond Future			115.31947	115.31947	115.32060	115.32060			422,530,538.08	3,664	9,4
I2046	On	03/11/2022	Bond Future			115.10617	115.10617	115.10897	115.10897			421,749,006.88	3,664	13,0
I2046	On	02/02/2023	Bond Future			117.18582	117.18582	117.19006	117.19006			0.00	0	
I2046	On	04/05/2023	Bond Future			117.37508	117.37508	117.38018	117.38018			0.00	0	
I2046	On	03/08/2023	Bond Future			119.70196	119.70196	119.70780	119.70780			0.00	0	
Total I2046 Future												844,279,544.96	7,328	22,57
Total For I2046												844,279,544.96	7,328	22,57
I2050	On	04/08/2022	Bond Future			117.45234	117.45234	116.89660	116.89660			352,474,472.34	3,001	7,6
I2050	On	03/11/2022	Bond Future			119.24785	119.24785	118.68540	118.68540			357,862,797.85	3,001	6,8
I2050	On	02/02/2023	Bond Future			119.27731	119.27731	118.70617	118.70617			0.00	0	
I2050	On	04/05/2023	Bond Future			121.54610	121.54610	120.96498	120.96498			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	03/08/2023	Bond Future			121.75311	121.75311	121.16103	121.16103			0.00	0	
Total I2050 Future												710,337,270.19	6,002	14,50
Total For I2050												710,337,270.19	6,002	14,50
R186	On	04/08/2022	Bond Future			9.10042	106.36042	9.21436	105.94589		5.44	1,915,125,722.52	18,006	88,20
R186	On	03/11/2022	Bond Future			9.31837	107.96031	9.44053	107.54103		5.55	903,627,794.70	8,370	38,90
R186	On	02/02/2023	Bond Future			9.48406	104.58781	9.61560	104.16242		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			9.64205	106.55641	9.78451	106.12379		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.79125	103.34584	9.94630	102.90523		5.27	0.00	0	
Total R186 Future												2,818,753,517.22	26,376	127,10
R186	On	04/08/2022	Bond Future	8.15	Put			3,953.66000	3.95366	3,539,130	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			18.38000	0.01838	2,700	5.83	0.00	0	3,50
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			4,029.73000	4.02973	3,615,200	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,991.69000	3.99169	3,577,160	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,50
R186	On	04/08/2022	Bond Future	6.96	Put			8,597.74000	8.59774	8,183,210	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,50
R186	On	04/08/2022	Bond Future	7.96	Put			4,678.98000	4.67898	4,264,450	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,046.14000	2.04614	2,444,990	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			180.61000	0.18061	221,930	5.89	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			4,430.78000	4.43078	4,052,820	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			297.44000	0.29744	363,340	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,474.29000	3.47429	3,120,910	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			302.30000	0.30230	369,200	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,443.60000	3.44360	3,091,220	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			307.24000	0.30724	375,140	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,413.01000	3.41301	3,061,630	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			557.83000	0.55783	671,160	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,394.23000	2.39423	2,088,280	5.50	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			4,656.28000	4.65628	4,298,150	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			373.11000	0.37311	441,090	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,626.72000	4.62672	4,269,310	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			377.54000	0.37754	446,240	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,597.22000	4.59722	4,240,530	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			368.73000	0.36873	435,990	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			763.18000	0.76318	879,120	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,737.54000	3.73754	3,420,860	4.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/05/2023	Bond Future	8.83	Call		770.68000	0.77068	887,520	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,713.65000	3.71365	3,397,870	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		777.92000	0.77792	895,660	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,689.52000	3.68952	3,374,640	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		1,745.69000	1.74569	1,948,650	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,361.01000	2.36101	2,123,360	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		1,760.01000	1.76001	1,963,950	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,346.78000	2.34678	2,110,110	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		1,774.39000	1.77439	1,979,320	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,332.62000	2.33262	2,096,940	4.88	0.00	0	
Total R186 Option											0.00	0	19,24
Total For R186											2,818,753,517.22	26,376	146,43
R197	On	04/08/2022	Bond Future			331.05343	331.05343	331.01137	331.01137		0.00	0	58
R197	On	03/11/2022	Bond Future			336.11453	336.11453	336.07644	336.07644		0.00	0	27
R197	On	02/02/2023	Bond Future			333.36046	333.36046	333.32599	333.32599		0.00	0	
R197	On	04/05/2023	Bond Future			339.70309	339.70309	339.67029	339.67029		0.00	0	
R197	On	03/08/2023	Bond Future			337.29671	337.29671	337.26507	337.26507		0.00	0	
Total R197 Future											0.00	0	81
Total For R197											0.00	0	81
R202	On	04/08/2022	Bond Future			244.38329	244.38329	243.92077	243.92077		1,371,967,790.06	5,614	5,614
R202	On	03/11/2022	Bond Future			248.11931	248.11931	247.65308	247.65308		1,392,941,806.34	5,614	6,014
R202	On	02/02/2023	Bond Future			247.91296	247.91296	247.44134	247.44134		0.00	0	44
R202	On	04/05/2023	Bond Future			252.62796	252.62796	252.14936	252.14936		0.00	0	
R202	On	03/08/2023	Bond Future			252.77928	252.77928	252.29231	252.29231		0.00	0	
Total R202 Future											2,764,909,596.40	11,228	12,112
Total For R202											2,764,909,596.40	11,228	12,112
R2023	On	04/08/2022	Bond Future			6.93551	103.86371	6.98497	103.83698	0.71	0.00	0	24,614
R2023	On	03/11/2022	Bond Future			7.60290	101.50690	7.68731	101.48122	0.44	0.00	0	3,314
Total R2023 Future											0.00	0	27,928
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.03	Put			518.47000	0.51847	491,740	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Put			513.01000	0.51301	486,280	0.39	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.40	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Put			507.56000	0.50756	480,830	0.40	0.00	0
R2023	On	03/11/2022	Bond Future	6.25	Call			0.15000	0.00015	0,220	0.30	0.00	0
R2023	On	03/11/2022	Bond Future	6.25	Put			439.29000	0.43929	413,680	0.30	0.00	0
R2023	On	03/11/2022	Bond Future	6.26	Call			0.16000	0.00016	0,230	0.30	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			436.24000	0.43624	410,630	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.17000	0.00017	0,250	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			433.18000	0.43318	407,580	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	27,98
R2030	On	04/08/2022	Bond Future			10.55192	87.24304	10.59977	87.02092		8.76	150,058,028.80	1,720	67,6
R2030	On	03/11/2022	Bond Future			10.75270	88.55538	10.80263	88.33108		9.27	151,429,699.80	1,710	34,7
R2030	On	02/02/2023	Bond Future			10.92298	86.12774	10.97520	85.90059		9.31	0.00	0	5,2
R2030	On	04/05/2023	Bond Future			11.09075	87.74972	11.14554	87.51891		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.25791	85.46486	11.31557	85.22997		8.81	0.00	0	
Total R2030 Future												301,487,728.60	3,430	107,55
R2030	On	04/08/2022	Bond Future	10.95	Call			1,662.38000	1.66238	1,847,700	7.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			58.49000	0.05849	21,690	7.67	0.00	0	8
R2030	On	04/08/2022	Bond Future	9.54	Put			5,094.05000	5.09405	4,871,900	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.04000	0.00004	0,010	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,044.23000	5.04423	4,822,080	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.04000	0.00004	0,010	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,994.44000	4.99444	4,772,290	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	8
R2030	On	04/08/2022	Bond Future	8.30	Put			11,546.26000	11.54626	11,324,140	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	8
R2030	On	04/08/2022	Bond Future	9.05	Put			7,577.76000	7.57776	7,355,640	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.04000	0.00004	0,010	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,857.62000	3.85762	3,666,810	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			546.68000	0.54668	580,750	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,930.14000	3.93014	4,088,890	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,819.63000	3.81963	3,629,400	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			574.47000	0.57447	508,920	9.59	0.00	0	5
R2030	On	03/11/2022	Bond Future	9.70	Call			275.08000	0.27508	291,450	9.18	0.00	0	5
R2030	On	03/11/2022	Bond Future	9.70	Put			5,406.12000	5.40612	5,198,190	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			537.63000	0.53763	571,120	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			555.86000	0.55586	590,520	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,781.80000	3.78180	3,592,160	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			655.00000	0.65500	695,950	8.83	0.00	0	5
R2030	On	03/11/2022	Bond Future	10.20	Put			3,412.56000	3.41256	3,229,210	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			3,172.18000	3.17218	3,298,810	9.18	0.00	0	5,0
R2030	On	02/02/2023	Bond Future	11.35	Put			1,564.08000	1.56408	1,463,560	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			703.77000	0.70377	743,540	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,120.97000	5.12097	4,933,590	8.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Call			713.46000	0.71346	753,710	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			723.25000	0.72325	763,980	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,047.95000	5.04795	4,861,530	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			538.02000	0.53802	569,330	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,839.99000	5.83999	5,644,150	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			561.96000	0.56196	594,520	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,877.47000	1.87747	1,764,250	9.04	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			656.82000	0.65682	694,240	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,305.80000	5.30580	5,116,070	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			205.28000	0.20528	218,100	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,374.12000	8.37412	8,159,790	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			436.61000	0.43661	462,520	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,084.40000	5.08440	4,897,500	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			530.22000	0.53022	561,120	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,879.06000	5.87906	5,682,810	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			99.31000	0.09931	105,670	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,192.70000	10.19270	9,971,910	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			153.91000	0.15391	163,630	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,723.50000	5.72350	5,528,910	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,950.86000	1.95086	1,834,880	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,675.21000	2.67521	2,789,140	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,106.38000	9.10638	8,888,950	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			165.61000	0.16561	176,040	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			8,921.40000	8.92140	8,704,680	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,397.54000	6.39754	6,196,300	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			3,739.06000	3.73906	3,878,210	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,288.56000	1.28856	1,200,560	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,576.73000	2.57673	2,687,900	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,326.84000	1.32684	1,249,570	9.20	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			6,402.26000	6.40226	6,573,940	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			939.33000	0.93933	880,200	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,550.15000	1.55015	1,622,120	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,145.51000	4.14551	3,986,670	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,706.34000	1.70634	1,784,250	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,822.90000	3.82290	3,670,000	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,082.82000	3.08282	3,200,680	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,269.96000	2.26996	2,157,010	8.64	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,392.12000	1.39212	1,457,890	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,513.59000	4.51359	4,348,550	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,522.88000	1.52288	1,593,790	8.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		4,205.65000	4.20565	4,045,750	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,536.47000	1.53647	1,607,910	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,175.52000	4.17552	4,016,150	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		660.97000	0.66097	695,180	8.69	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put		7,161.99000	7.16199	6,965,390	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		747.47000	0.74747	785,580	8.68	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.78	Put		6,742.79000	6.74279	6,550,090	8.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		934.30000	0.93430	980,840	8.61	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		5,928.66000	5.92866	5,744,390	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		295.11000	0.29511	311,710	8.69	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put		9,809.12000	9.80912	9,594,910	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		594.76000	0.59476	625,940	8.69	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		6,624.92000	6.62492	6,798,990	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		891.93000	0.89193	835,190	9.71	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		3,795.64000	3.79564	3,928,840	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,829.51000	1.82951	1,731,900	8.84	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call		4,985.69000	4.98569	5,139,230	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,512.16000	7.51216	7,312,530	8.69	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,981.61000	2.98161	3,095,370	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,801.18000	2.80118	2,680,050	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,402.51000	1.40251	1,467,700	8.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,230.83000	5.23083	5,061,130	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,724.15000	1.72415	1,801,080	8.26	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		4,485.95000	4.48595	4,327,990	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,839.07000	2.83907	2,716,890	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,959.94000	2.95994	3,073,170	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,820.08000	2.82008	2,698,420	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,238.42000	6.23842	6,406,240	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,249.82000	1.24982	1,182,750	9.34	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,143.34000	7.14334	7,320,670	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,034.86000	1.03486	977,300	9.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,938.34000	2.93834	3,051,050	8.37	0.00	0	
Total R2030 Option											0.00	0	23,8
Total For R2030											301,487,728.60	3,430	131,4
R2032	On	04/08/2022	Bond Future			10.95573	87.08957	11.02354	86.73631	10.04	9,318,583.99	107	68,4
R2032	On	03/11/2022	Bond Future			11.14898	84.24806	11.21956	83.89067	11.10	4,633,643.30	55	103,6
R2032	On	02/02/2023	Bond Future			11.31206	85.75221	11.38556	85.38957	10.87	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.46815	83.20717	11.54485	82.83833	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			11.61699	84.84232	11.69708	84.46670	10.39	0.00	0	2,6

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future												13,952,227.29	162	174,65	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			519.26000	0.51926	632,070	8.85		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.52000	0.00052	0,280	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			7,153.78000	7.15378	6,800,510	10.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			4,346.97000	4.34697	4,697,180	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			3.50000	0.00350	0,450	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			65.00000	0.06500	73,820	8.11		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			1,768.57000	1.76857	1,424,130	8.11		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.18000	0.00018	0,080	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			641.67000	0.64167	401,220	8.85		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			2,949.61000	2.94961	3,283,490	10.26		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			25.39000	0.02539	6,010	10.26		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.48000	0.00048	0,250	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,373.22000	4.37322	4,019,730	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,428.80000	4.42880	4,075,330	8.61		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,317.69000	4.31769	3,964,190	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			6.31000	0.00631	5,780	7.62		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			2,786.16000	2.78616	2,432,370	7.62		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.01000	0.00001	0,000	9.92		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			6,691.88000	6.69188	6,338,610	9.92		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			11,639.22000	11.63922	11,285,960	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,032.84000	9.03284	8,679,580	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.01000	0.00001	0,000	10.19		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			4,987.32000	4.98732	4,633,960	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.44000	0.00044	0,230	8.61		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,628.99000	3.62899	3,351,230	10.09		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			751.81000	0.75181	832,680	10.08		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,589.63000	3.58963	3,313,110	10.08		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			270.45000	0.27045	302,680	10.17		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			5,615.10000	5.61510	5,293,420	10.16		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			537.52000	0.53752	597,850	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,332.83000	4.33283	4,035,770	10.11		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			44.10000	0.04410	49,670	10.24		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,035.65000	4.03565	3,746,130	10.10		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			738.35000	0.73835	817,980	10.09		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,076.72000	7.07672	6,738,270	10.21		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			241.73000	0.24173	270,740	10.18		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Put			6,105.38000	6.10538	5,777,000	10.18	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.31	Call			27.75000	0.02775	31,250	10.24	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.16	Put			5,858.26000	5.85826	5,533,100	10.17	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			302.01000	0.30201	337,720	10.16	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Call			614.37000	0.61437	682,240	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,463.08000	10.46308	10,109,190	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			32.48000	0.03248	36,580	10.24	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			10,173.14000	10.17314	9,819,850	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,599.08000	9.59908	9,247,260	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			154.44000	0.15444	173,380	10.21	0.00	0	78
R2032	On	03/11/2022	Bond Future	11.55	Call			2,852.40000	2.85240	3,062,120	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,206.13000	1.20613	1,058,460	10.84	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			5,641.58000	5.64158	5,932,280	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			418.01000	0.41801	351,320	11.88	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.67	Call			1,149.33000	1.14933	1,244,060	10.09	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.39	Call			806.44000	0.80644	876,870	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			711.55000	0.71155	637,160	11.79	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.40	Call			817.10000	0.81710	888,320	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,860.95000	5.86095	5,569,530	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			930.32000	0.93032	1,009,800	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,444.09000	5.44409	5,160,930	10.12	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.16	Call			588.56000	0.58856	642,220	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,771.67000	4.77167	4,503,760	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			640.34000	0.64034	698,090	10.16	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			6,649.10000	6.64910	6,344,210	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			795.70000	0.79570	865,340	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,946.07000	5.94607	5,653,070	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			11,249.81000	11.24981	10,902,190	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,903.53000	5.90353	5,611,320	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			192.32000	0.19232	212,070	10.20	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			10,375.47000	10.37547	10,032,580	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			411.99000	0.41199	451,180	10.20	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			8,060.28000	8.06028	7,736,830	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,928.25000	1.92825	1,769,370	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,870.94000	3.87094	4,089,690	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,675.15000	1.67515	1,531,260	10.70	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			7,074.49000	7.07449	7,362,740	11.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,922.07000	6.92207	6,613,090	10.17	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Call			142.91000	0.14291	157,930	10.20	0.00	0	48
R2032	On	02/02/2023	Bond Future	11.69	Call			3,407.98000	3.40798	3,611,740	10.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	04/05/2023	Bond Future	10.87	Put		5.03716000	5.03716	4,786,050	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,730.97000	1.73097	1,849,540	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		9,163.01000	9.16301	9,466,990	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		5,002.49000	5.00249	4,752,220	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		750.85000	0.75085	685,990	12.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,353.99000	1.35399	1,451,530	10.42	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,951.75000	5.95175	5,680,450	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,715.13000	1.71513	1,832,860	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,746.63000	1.74663	1,866,050	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,967.68000	4.96768	4,718,260	10.38	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Call		2,652.97000	2.65297	2,815,450	10.40	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		3,497.02000	3.49702	3,290,660	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,292.74000	3.29274	3,106,510	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,564.99000	3.56499	3,755,180	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,271.50000	3.27150	3,086,070	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,590.38000	3.59038	3,781,380	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,250.37000	3.25037	3,065,750	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,928.69000	3.92869	4,130,090	10.10	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,987.14000	2.98714	2,812,920	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,539.68000	3.53968	3,729,070	9.99	0.00	0	
Total R2032 Option											0.00	0	36,16
Total For R2032											13,952,227.29	162	210,86
R2035	On	04/08/2022	Bond Future			11.21362	88.36277	11.26111	88.08345	11.11	505,523,407.17	5,721	116,43
R2035	On	03/11/2022	Bond Future			11.39437	85.20389	11.44360	84.92154	12.41	487,451,454.69	5,721	13,8
R2035	On	02/02/2023	Bond Future			11.55112	86.72358	11.60220	86.43736	12.19	0.00	0	72,17
R2035	On	04/05/2023	Bond Future			11.69309	83.85562	11.74613	83.56464	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			11.83014	85.50265	11.88529	85.20639	11.83	0.00	0	
Total R2035 Future											992,974,861.86	11,442	202,42
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	39
R2035	On	04/08/2022	Bond Future	9.53	Put		11,099.25000	11.09925	10,819,930	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		361.92000	0.36192	382,280	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,136.31000	1.13631	877,350	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		5,154.47000	5.15447	5,432,020	11.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		16.09000	0.01609	11,410	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		3,278.96000	3.27896	2,994,960	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		17.45000	0.01745	12,570	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		4,454.56000	4.45456	4,173,690	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		18.91000	0.01891	13,830	9.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			3,157.99000	3.15799	2,873,590	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,965.43000	8.96543	8,686,110	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			3.17000	0.00317	1,620	10.31	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			3,218.39000	3.21839	2,934,190	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			2.04000	0.00204	0,270	11.84	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			8.27000	0.00827	5,150	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,768.79000	3.76879	3,486,350	10.06	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,637.51000	3.63751	3,419,570	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,101.25000	1.10125	1,172,070	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			3,397.42000	3.39742	3,185,890	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,274.23000	1.27423	1,353,980	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,138.01000	10.13801	9,859,450	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			225.90000	0.22590	241,460	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			7,153.28000	7.15328	6,886,490	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			426.53000	0.42653	455,890	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			378.04000	0.37804	328,220	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			983.41000	0.98341	1,047,820	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,319.89000	1.31989	1,401,930	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,024.20000	3.02420	2,823,890	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,041.04000	7.04104	7,273,570	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,646.72000	5.64672	5,393,730	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,096.45000	3.09645	2,893,850	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			59.28000	0.05928	63,070	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,296.94000	1.29694	1,377,830	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,060.18000	3.06018	2,858,720	11.27	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,255.43000	1.25543	1,322,640	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,437.01000	5.43701	5,218,000	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,548.76000	1.54876	1,628,990	11.14	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			4,719.42000	4.71942	4,513,430	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,567.39000	1.56739	1,648,420	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			937.18000	0.93718	989,340	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,452.20000	6.45220	6,218,140	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,223.65000	1.22365	1,289,410	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,525.27000	5.52527	5,304,810	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,239.47000	1.23947	1,305,950	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			639.06000	0.63906	585,810	13.54	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			550.81000	0.55081	583,150	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			8,310.86000	8.31086	8,056,980	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			861.65000	0.86165	910,080	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,745.35000	6.74535	6,507,560	11.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.64	Call			911.48000	0.91148	962,380	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			4,679.10000	4.67910	4,473,910	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			238.08000	0.23808	252,790	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			11,184.77000	11.18477	10,913,260	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			256.30000	0.25630	272,080	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,937.03000	10.93703	10,666,590	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			275.65000	0.27565	292,570	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			5,481.04000	5.48104	5,261,300	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,105.22000	2.10522	1,975,610	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,101.22000	4.10122	4,261,060	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,027.57000	2.02757	1,901,190	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,014.59000	9.01459	9,247,560	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			10,691.46000	10.69146	10,422,160	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,549.15000	6.54915	6,313,830	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,962.88000	3.96288	4,119,490	11.80	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,190.06000	1.19006	1,118,040	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,135.79000	2.13579	2,229,620	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			5,376.73000	5.37673	5,179,580	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,194.60000	2.19460	2,290,490	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,262.34000	5.26234	5,067,250	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,214.53000	2.21453	2,311,100	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,224.65000	5.22465	5,030,240	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			489.18000	0.48918	515,520	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			11,869.06000	11.86906	11,604,420	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			993.64000	0.99364	1,043,090	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			8,731.11000	8.73111	8,489,580	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,213.49000	1.21349	1,272,230	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			2,234.30000	2.23430	2,331,560	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,186.85000	5.18685	4,993,130	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,811.40000	5.81140	5,994,180	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			2,034.12000	2.03412	1,925,920	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			8,528.47000	8.52847	8,747,430	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,841.95000	7.84195	7,609,710	11.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,620.48000	3.62048	3,472,690	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			4,175.01000	4.17501	4,322,210	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,669.80000	3.66980	3,520,740	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			4,203.19000	4.20319	4,351,030	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,644.90000	3.64490	3,496,480	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,231.80000	4.23180	4,380,270	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	14,63
Total For R2035												992,974,861.86	11,442	217,05
R2037	On	04/08/2022	Bond Future			11.37164	80.06715	11.41398	79.81602		12.44	0.00	0	124,35
R2037	On	03/11/2022	Bond Future			11.54064	81.27152	11.58443	81.01773		13.18	28,445,032.00	350	21,37
R2037	On	02/02/2023	Bond Future			11.68678	78.46386	11.73212	78.20659		13.71	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.82812	79.94230	11.87514	79.68073		13.42	0.00	0	
R2037	On	03/08/2023	Bond Future			11.96741	77.25441	12.01626	76.98809		13.35	0.00	0	
Total R2037 Future												28,445,032.00	350	209,25
R2037	On	04/08/2022	Bond Future	11.95	Put			34.31000	0.03431	10,990	12.35	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.91	Call			25.48000	0.02548	18,240	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,092.72000	3.09272	2,834,350	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			236.26000	0.23626	232,950	11.22	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.90	Call			23.60000	0.02360	16,650	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,457.03000	1.45703	1,202,590	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			707.24000	0.70724	759,640	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			671.63000	0.67163	472,900	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			3,153.46000	3.15346	2,895,380	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			3,114.20000	3.11420	3,342,010	12.35	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.02000	0.00002	0,000	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			8,374.12000	8.37412	8,122,970	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			21.85000	0.02185	15,190	11.25	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,214.40000	3.21440	2,956,610	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,938.14000	2.93814	2,757,760	11.89	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,339.52000	1.33952	1,410,850	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,009.86000	3.00986	2,827,400	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,363.03000	1.36303	1,435,400	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,973.76000	2.97376	2,792,340	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,386.95000	1.38695	1,460,360	11.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,351.27000	1.35127	1,412,440	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,358.07000	5.35807	5,161,970	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,317.78000	1.31778	1,377,630	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,446.59000	5.44659	5,249,170	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,334.45000	1.33445	1,394,960	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,402.22000	5.40222	5,205,460	12.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			2,176.48000	2.17648	2,259,010	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,467.52000	5.46752	5,288,480	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,389.36000	5.38936	5,211,530	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,322.56000	3.32256	3,435,730	12.69	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			3,853.17000	3.85317	3,704,770	12.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.03	Call			1,685.32000	1.68532	1,752,080	12.50	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			6,592.46000	6.59246	6,397,650	12.50	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			10,287.68000	10.28768	10,495,640	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			933.70000	0.93370	880,090	15.05	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call			2,196.41000	2.19641	2,279,540	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,428.49000	5.42849	5,250,050	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,216.18000	2.21618	2,299,920	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,289.51000	4.28951	4,421,700	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,674.67000	3.67467	3,540,540	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,318.20000	4.31820	4,450,970	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			3,649.65000	3.64965	3,516,100	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,260.89000	4.26089	4,392,510	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,699.82000	3.69982	3,565,120	12.79	0.00	0	
Total R2037 Option												0.00	0	3,45
Total For R2037												28,445,032.00	350	212,70
R2040	On	04/08/2022	Bond Future			11.41550	82.11985	11.46278	81.81734		13.05	205,299,625.00	2,500	84,40
R2040	On	03/11/2022	Bond Future			11.57727	83.35511	11.62619	83.04915		13.82	208,387,775.00	2,500	38,00
R2040	On	02/02/2023	Bond Future			11.71708	80.33422	11.76773	80.02389		14.41	0.00	0	62,30
R2040	On	04/05/2023	Bond Future			11.85179	81.84806	11.90428	81.53253		14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			11.98424	78.94731	12.03874	78.62597		14.08	0.00	0	
Total R2040 Future												413,687,400.00	5,000	184,80
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.22	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			12,584.25000	12.58425	12,281,740	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			2.84000	0.00284	1,370	12.32	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call			54.57000	0.05457	46,250	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,756.44000	2.75644	2,445,610	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			4,735.95000	4.73595	5,032,970	13.52	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			5,107.15000	5.10715	4,803,170	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			45.71000	0.04571	37,780	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			6.73000	0.00673	1,240	13.52	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			2,882.05000	2.88205	2,571,610	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			49.98000	0.04998	41,840	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,819.04000	2.81904	2,508,390	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			1,880.22000	1.88022	1,990,850	12.69	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			2,673.19000	2.67319	2,477,860	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,649.10000	3.64910	3,824,510	13.39	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put			1,370.33000	1.37033	1,239,780	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,341.93000	1.34193	1,426,790	12.44	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put			3,417.04000	3.41704	3,195,940	12.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,571.29000	1.57129	1,667,550	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,065.54000	3.06554	2,855,840	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,598.19000	1.59819	1,695,740	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,028.30000	3.02830	2,819,890	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		407.16000	0.40716	435,100	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		6,523.98000	6.52398	6,245,960	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,625.18000	1.62518	1,724,020	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,991.22000	2.99122	2,784,100	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		509.56000	0.50956	544,370	12.36	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	10.80	Put		5,931.71000	5.93171	5,660,560	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,121.48000	1.12148	1,194,320	12.38	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		3,849.57000	3.84957	3,616,450	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,944.41000	5.94441	6,172,460	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		661.94000	0.66194	584,030	14.31	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		6,568.12000	6.56812	6,322,030	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,071.95000	11.07195	10,783,920	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,510.86000	1.51086	1,590,160	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,626.78000	5.62678	5,395,750	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,888.48000	4.88848	5,069,280	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,084.02000	2.08402	1,954,490	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,181.89000	1.18189	1,246,130	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		10,869.74000	10.86974	10,582,850	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,230.11000	1.23011	1,296,620	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put		6,413.79000	6.41379	6,169,970	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,473.56000	1.47356	1,551,200	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,721.81000	5.72181	5,489,120	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		370.05000	0.37005	392,350	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,005.17000	5.00517	5,188,390	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,027.86000	2.02786	1,900,750	14.44	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call		1,492.13000	1.49213	1,570,600	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,674.17000	5.67417	5,442,310	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		390.11000	0.39011	413,550	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		7,826.11000	7.82611	7,584,070	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,512.49000	2.51249	2,620,700	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,206.50000	12.20650	11,924,860	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,276.28000	1.27628	1,338,040	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		5,280.06000	5.28006	5,078,110	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,010.76000	7.01076	7,218,190	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,025.65000	2.02565	1,917,550	14.48	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Call		1,565.41000	1.56541	1,638,900	13.15	0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		2,672.03000	2.67203	2,785,610	13.12		0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,833.79000	8.83379	8,580,020	13.16		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,563.71000	5.56371	5,356,390	13.13		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,534.79000	2.53479	2,643,760	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,522.46000	5.52246	5,315,900	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		646.23000	0.64623	680,120	13.17		0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,727.79000	9.72779	9,968,390	15.43		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,258.64000	1.25864	1,183,710	15.43		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,557.49000	2.55749	2,667,220	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,481.70000	5.48170	5,275,900	13.12		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,803.57000	3.80357	3,648,430	13.53		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,831.62000	4.83162	4,998,510	13.54		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,777.60000	3.77760	3,623,150	13.54		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,863.30000	4.86330	5,030,870	13.55		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,751.78000	3.75178	3,598,010	13.55		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,800.03000	4.80003	4,966,230	13.53		0.00	0	
Total R2040 Option											0.00	0	13,72	
Total For R2040											413,687,400.00	5,000	198,58	
R2044	On	04/08/2022	Bond Future			11.39902	79.14233	11.43612	78.90001	13.69		276,998,155.00	3,500	32,36
R2044	On	03/11/2022	Bond Future			11.55116	80.33278	11.58949	80.08794	14.51		281,164,730.00	3,500	35,44
R2044	On	02/02/2023	Bond Future			11.68217	77.38323	11.72181	77.13499	15.15		0.00	0	29,40
R2044	On	04/05/2023	Bond Future			11.80793	78.84156	11.84897	78.58919	14.84		0.00	0	
R2044	On	03/08/2023	Bond Future			11.93114	76.00699	11.97369	75.75010	14.82		0.00	0	
Total R2044 Future											558,162,885.00	7,000	97,21	
R2044	On	04/08/2022	Bond Future	11.08	Call		85.14000	0.08514	70,310	12.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,463.66000	2.46366	2,206,510	12.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		92.29000	0.09229	77,110	12.19		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,402.39000	2.40239	2,144,890	12.19		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		99.95000	0.09995	84,460	12.20		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,341.73000	2.34173	2,083,920	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,707.82000	1.70782	1,782,360	13.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,930.90000	2.93090	2,760,600	13.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,736.36000	1.73636	1,811,950	13.21		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,894.09000	2.89409	2,724,840	13.21		0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		344.61000	0.34461	359,520	12.97		0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		7,101.72000	7.10172	6,871,790	12.97		0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,436.91000	1.43691	1,501,270	13.07		0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		3,318.46000	3.31846	3,137,980	13.07		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,679.54000	1.67954	1,753,040	13.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Put		2,968.06000	2.96806	2,796,720	13.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,431.08000	5.43108	5,245,450	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,669.27000	1.66927	1,732,560	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,383.88000	5.38388	5,198,930	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,689.83000	1.68983	1,753,810	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,336.93000	5.33693	5,152,670	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,648.87000	1.64887	1,711,480	13.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,438.85000	5.43885	5,271,890	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,688.99000	2.68899	2,775,020	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,397.36000	5.39736	5,231,020	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,712.94000	2.71294	2,799,590	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,356.36000	5.35636	5,190,640	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,665.44000	2.66544	2,750,850	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,941.58000	4.94158	5,070,960	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,892.50000	3.89250	3,764,990	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,974.56000	4.97456	5,104,480	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,866.71000	3.86671	3,739,740	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,007.62000	5.00762	5,138,090	14.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,841.08000	3.84108	3,714,660	14.45	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											558,162,885.00	7,000	100,41
R2048	On	04/08/2022	Bond Future			11.34896	82.32638	11.40112	81.97725	13.34	94,675,337.00	1,150	112,19
R2048	On	03/11/2022	Bond Future			11.49959	79.13989	11.55360	78.78667	14.96	99,874,541.18	1,262	231,65
R2048	On	02/02/2023	Bond Future			11.62953	80.55160	11.68546	80.19316	14.73	0.00	0	
R2048	On	04/05/2023	Bond Future			11.74599	77.63107	11.80390	77.26645	15.31	0.00	0	
R2048	On	03/08/2023	Bond Future			11.85725	79.15619	11.91726	78.78479	14.42	0.00	0	
Total R2048 Future											194,549,878.18	2,412	343,85
R2048	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		12,964.26000	12.96426	12,615,130	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		0.03000	0.00003	0,010	13.98	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		8,790.01000	8.79001	8,440,860	13.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call		0.09000	0.00009	0,020	13.71	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.98	Put		2,946.68000	2.94668	2,591,660	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		1,140.93000	1.14093	840,010	12.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		0.25000	0.00025	0,070	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		7,210.88000	7.21088	6,861,570	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		25.47000	0.02547	20,080	12.04	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		3,496.51000	3.49651	3,141,990	12.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		47.67000	0.04767	41,780	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.30	Put		7,994.19000	7.99419	7,644,990	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		51.41000	0.05141	45,620	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,879.41000	2.87941	2,524,490	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		55.42000	0.05542	49,760	11.76	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		2,812.51000	2.81251	2,457,720	11.76	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		461.57000	0.46157	509,780	12.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,621.40000	1.62140	1,735,620	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,237.34000	3.23734	2,998,340	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,649.15000	1.64915	1,764,870	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,197.59000	3.19759	2,960,090	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,698.70000	3.69870	3,901,120	14.77	0.00	0	1,6!
R2048	On	03/11/2022	Bond Future	11.90	Put		1,499.16000	1.49916	1,348,360	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,333.05000	1.33305	1,431,000	13.67	0.00	0	1,6!
R2048	On	03/11/2022	Bond Future	11.20	Put		3,698.25000	3.69825	3,442,980	13.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,593.75000	1.59375	1,706,470	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,277.29000	3.27729	3,036,790	13.80	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,600.56000	1.60056	1,697,950	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,643.83000	5.64383	5,382,780	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,560.17000	1.56017	1,655,520	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,743.36000	5.74336	5,480,270	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,580.28000	1.58028	1,676,650	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,693.45000	5.69345	5,431,380	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,633.36000	2.63336	2,763,600	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,643.27000	5.64327	5,408,890	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,657.40000	2.65740	2,788,560	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,600.22000	5.60022	5,366,760	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,609.71000	2.60971	2,739,050	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,686.80000	5.68680	5,451,520	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,011.33000	5.01133	5,207,120	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,899.98000	3.89998	3,724,370	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,045.21000	5.04521	5,241,800	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,873.89000	3.87389	3,699,080	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,977.52000	4.97752	5,172,520	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,926.23000	3.92623	3,749,830	13.98	0.00	0	
Total R2048 Option											0.00	0	9,1!
Total For R2048											194,549,878.18	2,412	353,00
R209	On	04/08/2022	Bond Future			11.21052	67.98328	11.25775	67.74105	12.53	136,646,392.80	2,010	20,5!
R209	On	03/11/2022	Bond Future			11.37070	65.86075	11.41948	65.61585	13.96	132,380,107.50	2,010	6,7!
R209	On	02/02/2023	Bond Future			11.50538	67.03657	11.55577	66.78818	13.76	0.00	0	2,0!

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future			11.63287	65.14739	11.68502	64.89479		14.17	0.00	0	
R209	On	03/08/2023	Bond Future			11.75296	66.42750	11.80694	66.17031		13.36	0.00	0	
Total R209 Future												269,026,500.30	4,020	29,36
R209	On	04/08/2022	Bond Future	10.57	Call			3.90000	0.00390	2,150	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,659.83000	3.65983	3,415,850	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			4.26000	0.00426	2,390	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,605.00000	3.60500	3,360,900	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			4.65000	0.00465	2,650	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,550.27000	3.55027	3,306,040	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			3,638.15000	3.63815	3,797,420	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			821.26000	0.82126	735,630	13.96	2,206,890.00	3,000	6,50
R209	On	03/11/2022	Bond Future	11.02	Call			939.80000	0.93980	1,000,610	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,984.27000	2.98427	2,800,180	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			18.83000	0.01883	19,890	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			10,720.00000	10.72000	10,476,160	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			91.84000	0.09184	97,960	12.47	293,880.00	3,000	6,50
R209	On	03/11/2022	Bond Future	10.00	Put			7,782.74000	7.78274	7,543,960	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			904.59000	0.90459	963,500	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,053.78000	3.05378	2,867,790	12.51	4,301,685.00	1,500	10,00
R209	On	03/11/2022	Bond Future	11.01	Call			922.09000	0.92209	981,950	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,018.89000	3.01889	2,833,850	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			7.52000	0.00752	7,880	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			12,278.20000	12.27820	12,033,660	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			957.85000	0.95785	1,019,620	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,950.04000	2.95004	2,766,910	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,036.50000	2.03650	2,147,130	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,635.10000	1.63510	1,500,830	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			330.99000	0.33099	353,800	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,174.53000	5.17453	4,952,440	12.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,043.02000	1.04302	1,099,130	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,913.71000	4.91371	4,721,430	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,016.06000	1.01606	1,070,920	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,993.54000	4.99354	4,800,010	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,029.48000	1.02948	1,084,960	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,953.53000	4.95353	4,760,620	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,861.46000	1.86146	1,943,100	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,725.37000	4.72537	4,554,410	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,827.57000	1.82757	1,908,020	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,794.27000	4.79427	4,622,120	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.10	Call		1,844.57000	1.84457	1,925,620	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,759.84000	4.75984	4,588,290	13.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,772.15000	3.77215	3,903,370	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,097.46000	3.09746	2,971,490	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,721.54000	3.72154	3,851,640	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,140.57000	3.14057	3,013,480	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,746.95000	3.74695	3,877,610	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,119.09000	3.11909	2,992,560	12.83	0.00	0	
Total R209 Option											6,802,455.00	7,500	35,00
Total For R209											275,828,955.30	11,520	64,36
R210	On	04/08/2022	Bond Future			223.27443	223.27443	223.13231	223.13231		0.00	0	5
R210	On	03/11/2022	Bond Future			223.69187	223.69187	223.55078	223.55078		0.00	0	5
R210	On	02/02/2023	Bond Future			227.73274	227.73274	227.59192	227.59192		0.00	0	30
R210	On	04/05/2023	Bond Future			228.97145	228.97145	228.82954	228.82954		0.00	0	
R210	On	03/08/2023	Bond Future			233.50940	233.50940	233.36570	233.36570		0.00	0	
Total R210 Future											0.00	0	1,36
Total For R210											0.00	0	1,36
R213	On	04/08/2022	Bond Future			10.84108	82.01642	10.89886	81.74494	9.63	1,107,303,686.42	13,501	29,2
R213	On	03/11/2022	Bond Future			11.03810	79.71023	11.09822	79.43584	10.61	1,076,167,815.23	13,501	13,5
R213	On	02/02/2023	Bond Future			11.20805	81.13168	11.27073	80.85347	10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.36318	79.10861	11.42862	78.82570	10.38	0.00	0	
R213	On	03/08/2023	Bond Future			11.51383	80.66155	11.58226	80.37353	9.77	0.00	0	
Total R213 Future											2,183,471,501.65	27,002	42,84
R213	On	04/08/2022	Bond Future	9.88	Call			0.03000	0.00003	0,010	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			4,968.92000	4.96892	4,697,420	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.03000	0.00003	0,010	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			4,918.22000	4.91822	4,646,720	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.03000	0.00003	0,010	8.25	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			4,867.57000	4.86757	4,596,070	8.25	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			3,828.79000	3.82879	3,601,520	10.01	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			257.80000	0.25780	279,710	10.22	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			5,569.73000	5.56973	5,317,250	10.22	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Call			386.66000	0.38666	419,410	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Put			4,666.61000	4.66661	4,424,970	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Call			535.70000	0.53570	580,530	10.03	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			3,944.02000	3.94402	3,714,460	10.03	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Call			31.57000	0.03157	34,090	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Put			9,692.35000	9.69235	9,420,480	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			37.56000	0.03756	40,580	10.33	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.19	Put		9,382.07000	9.38207	9,110,700	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		193.87000	0.19387	210,270	10.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		545.16000	0.54516	590,740	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,905.40000	3.90540	3,676,590	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		554.75000	0.55475	601,090	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,866.95000	3.86695	3,638,900	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		564.60000	0.56460	611,720	10.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,202.95000	6.20295	5,944,960	10.29	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.22	Put		5,552.98000	5.55298	5,324,390	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		725.28000	0.72528	775,450	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,514.09000	5.51409	5,286,050	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		839.99000	0.83999	897,160	9.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,057.81000	5.05781	4,836,770	9.83	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		10,248.83000	10.24883	9,981,650	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		547.52000	0.54752	586,400	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,396.33000	6.39633	6,157,000	9.96	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		707.36000	0.70736	756,420	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,591.83000	5.59183	5,362,680	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		716.36000	0.71636	765,980	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		924.27000	0.92427	986,450	9.80	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		4,764.21000	4.76421	4,548,180	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,906.43000	4.90643	5,104,380	10.50	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		927.20000	0.92720	846,940	10.50	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		138.86000	0.13886	149,890	9.96	0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		1,511.35000	1.51135	1,598,070	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,555.45000	4.55545	4,359,260	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,525.16000	1.52516	1,612,520	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,523.97000	4.52397	4,328,420	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,497.90000	1.49790	1,583,990	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,587.31000	4.58731	4,390,490	9.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,972.72000	2.97272	2,825,990	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,111.18000	3.11118	3,253,100	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,952.91000	2.95291	2,806,810	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,133.34000	3.13334	3,275,890	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,933.21000	2.93321	2,787,740	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,089.09000	3.08909	3,230,380	9.31	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											2,183,471,501.65	27,002	48,12
R214	On	04/08/2022	Bond Future			11.31878	65.81500	11.37090	65.53527	13.49	0.00	0	75,28

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future		11.46844	63.51795	11.52227	63.23495		15.10	0.00	0	2,4
R214	On	02/02/2023	Bond Future		11.59719	64.65086	11.65282	64.36363		14.90	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.71264	62.57167	11.77011	62.27955		15.41	0.00	0	
R214	On	03/08/2023	Bond Future		11.82275	63.80058	11.88219	63.50300		14.54	0.00	0	
Total R214 Future											0.00	0	143,15
R214	On	04/08/2022	Bond Future	10.97	Call		47.98000	0.04798	43,110	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,251.08000	2.25108	1,966,480	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		51.58000	0.05158	46,870	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,198.27000	2.19827	1,913,830	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		55.41000	0.05541	50,910	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,145.75000	2.14575	1,861,520	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,476.63000	1.47663	1,576,720	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,389.48000	2.38948	2,206,570	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,500.54000	1.50054	1,601,860	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,359.82000	2.35982	2,178,140	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,453.07000	1.45307	1,551,940	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,419.55000	2.41955	2,235,420	13.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,464.77000	4.46477	4,257,790	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,364.97000	1.36497	1,446,030	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,425.98000	4.42598	4,219,810	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,381.84000	1.38184	1,463,730	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,387.39000	4.38739	4,182,050	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,348.24000	1.34824	1,428,490	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,269.62000	2.26962	2,378,100	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,402.91000	4.40291	4,219,270	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,291.47000	2.29147	2,400,690	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,371.37000	4.37137	4,188,470	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,313.43000	2.31343	2,423,380	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,340.01000	4.34001	4,157,840	14.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,966.23000	2.96623	2,831,370	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,271.35000	4.27135	4,432,820	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,006.58000	3.00658	2,870,470	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,299.34000	4.29934	4,461,430	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,986.34000	2.98634	2,850,850	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,327.39000	4.32739	4,490,110	14.17	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	143,15
Total for Bond											12,100,840,398.65	119,252	1,942,11
ES23	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			808.14300	808.14300	805.13100	805.13100				2,262,800,400.00	280	4
GOVI On 03/11/2022 GOVI			820.39800	820.39800	817.37400	817.37400				2,247,890,520.00	274	8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI		834.99100	834.99100	831.94500	831.94500			0.00	0	
GOVI	On	04/05/2023	GOVI		850.65400	850.65400	847.56700	847.56700			0.00	0	
GOVI	On	03/08/2023	GOVI		867.30000	867.30000	864.16500	864.16500			0.00	0	
Total GOVI Future											4,510,690,920.00	554	87
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		141,490.00000	14.14900	111,370,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		141,290.00000	14.12900	111,170,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		141,390.00000	14.13900	111,270,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		30,460.00000	3.04600	220,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		30,560.00000	3.05600	320,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		30,360.00000	3.03600	120,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		188,750.00000	18.87500	158,290,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		188,850.00000	18.88500	158,390,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		188,950.00000	18.89500	158,490,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		52,930.00000	5.29300	22,060,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		53,030.00000	5.30300	22,160,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		53,130.00000	5.31300	22,260,000		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		269,550.00000	26.95500	300,900,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		269,450.00000	26.94500	300,800,000		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		269,350.00000	26.93500	300,700,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											4,510,690,920.00	554	87
Total for GOVI											4,510,690,920.00	554	87
AL37	On	04/08/2022	Index Future		810.88000	810.88000	807.57000	807.57000			0.00	0	
AL37	On	03/11/2022	Index Future		823.17700	823.17700	819.85100	819.85100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			837.81900	837.81900	834.46600	834.46600			0.00	0	
AL37	On	04/05/2023	Index Future			853.53500	853.53500	850.13600	850.13600			0.00	0	
AL37	On	03/08/2023	Index Future			870.23800	870.23800	866.78300	866.78300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			917.60100	917.60100	914.44300	914.44300			0.00	0	
AL7T	On	03/11/2022	Index Future			931.51600	931.51600	928.34900	928.34900			0.00	0	
AL7T	On	02/02/2023	Index Future			948.08600	948.08600	944.89800	944.89800			0.00	0	
AL7T	On	04/05/2023	Index Future			965.87000	965.87000	962.64100	962.64100			0.00	0	
AL7T	On	03/08/2023	Index Future			984.77000	984.77000	981.49200	981.49200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			819.72600	819.72600	816.65700	816.65700			0.00	0	
ALBI	On	03/11/2022	Index Future			832.15700	832.15700	829.07600	829.07600			141,466,690.00	17	15
ALBI	On	02/02/2023	Index Future			846.96000	846.96000	843.85500	843.85500			0.00	0	
ALBI	On	04/05/2023	Index Future			862.84700	862.84700	859.70100	859.70100			0.00	0	
ALBI	On	03/08/2023	Index Future			879.73100	879.73100	876.53600	876.53600			0.00	0	
Total ALBI Future												141,466,690.00	17	15
Total For ALBI												141,466,690.00	17	15
IGOV	On	04/08/2022	Index Future			316.82000	316.82000	316.18900	316.18900			44,354,800.00	14	
IGOV	On	03/11/2022	Index Future			321.70400	321.70400	321.07600	321.07600			45,038,560.00	14	69
IGOV	On	02/02/2023	Index Future			327.50300	327.50300	326.87600	326.87600			0.00	0	
IGOV	On	04/05/2023	Index Future			333.72200	333.72200	333.09000	333.09000			0.00	0	
IGOV	On	03/08/2023	Index Future			340.32700	340.32700	339.68700	339.68700			0.00	0	
Total IGOV Future												89,393,360.00	28	71
Total For IGOV												89,393,360.00	28	71
Total for Index												230,860,050.00	45	91
JIBAR f	On	17/08/2022	Jibar Future			5.78000	94.22000	5.78500	94.21500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			6.00500	93.99500	5.99500	94.00500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.49000	93.51000	6.53000	93.47000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.10500	92.89500	7.20500	92.79500			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.28000	92.72000	7.33000	92.67000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.56000	92.44000	7.71000	92.29000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.83000	92.17000	8.04000	91.96000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.99500	92.00500	8.34000	91.66000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.00500	91.99500	8.20000	91.80000			0.00	0	17
JIBAR f	On	20/03/2024	Jibar Future			8.10000	91.90000	8.40500	91.59500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.12500	91.87500	8.29500	91.70500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										16,842,391,368.65	119,851	1,944,22
ABCPI3 On 07/12/2023 Spot Bond			2.15200	324.80488	2.15200	324.72443				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67849				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.57454				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.72360	9.65000	100.69767				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.08000	85.97869	12.08000	85.95114				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.01520				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.65031				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.51257				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.34672				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.43162				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.26697				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.92670				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.20479				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.52987				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.48798				0.00	0	17,790,000.00
Total ABFN29 SPOT										0.00	0	17,790,000.00
Total For ABFN29										0.00	0	17,790,000.00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.85604				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.34754				0.00	0	200,000.00
Total ABFN32 SPOT										0.00	0	200,000.00
Total For ABFN32										0.00	0	200,000.00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.49611				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.46461				0.00	0	200,000.00
Total ABFN35 SPOT										0.00	0	200,000.00
Total For ABFN35										0.00	0	200,000.00
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.13202				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.45717				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.64568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.75717				0.00	3,400,000,000	1,700,000,000
Total ABFN40 SPOT										0.00	3,400,000,000	1,700,000,000
Total For ABFN40										0.00	3,400,000,000	1,700,000,000
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.59285				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.23375				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.09082				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.09571				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.09925				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.46426				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.04712				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.97832				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.41308				0.00	3,000,000,000	1,500,000,000
Total ABFN49 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN49										0.00	3,000,000,000	1,500,000,000
ABFN50 On 30/03/2026 Spot Bond					0.00000	99.99564				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.23276				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.21081				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.06620				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.10152				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.13101				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.38528				0.00	1,360,000,000	680,000,000
Total ABGN01 SPOT										0.00	1,360,000,000	680,000,000
Total For ABGN01										0.00	1,360,000,000	680,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.40394				0.00	840,000,000	420,000,000
Total ABGN02 SPOT										0.00	840,000,000	420,000,000
Total For ABGN02										0.00	840,000,000	420,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.41372				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.79865				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.22219				0.00	1,200,000,000	600,000,000
Total ABJ02 SPOT										0.00	1,200,000,000	600,000,000
Total For ABJ02										0.00	1,200,000,000	600,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.04972				0.00	1,400,000,000	700,000,000
Total ABJ03 SPOT										0.00	1,400,000,000	700,000,000
Total For ABJ03										0.00	1,400,000,000	700,000,000
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.49100				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.47447				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.01000	7.01000	7.01000	154.54763				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	44.67872	100.00000	44.57194				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.74000	2.74000	2.74000	160.72289				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	213.96147				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	232.54635				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.50000	8.50000	8.50000	102.69898				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.15000	9.15000	9.15000	105.81703				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.03000	102.78407	7.03000	102.76467				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.84000	106.53043	8.84000	106.50539				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.56000	106.60611	9.56000	106.57907				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.47000	105.88977	7.47000	105.86867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.76500	100.09286	9.76500	100.06694				5,566,050,000,000.00	570,000,000	1,110,000,000
Total ABS7 SPOT										5,566,050,000,000.00	570,000,000	1,110,000,000
Total For ABS7										5,566,050,000,000.00	570,000,000	1,110,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.17640	100.00000	15.14299				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.26300	328.61210	1.26300	328.53862				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.02500	12.02500	12.02500	98.63404				0.00	0	100,000,000
Total ABX01 SPOT										0.00	0	100,000,000
Total For ABX01										0.00	0	100,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	100.66165				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.64160				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.56427				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63994				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63994				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.65704				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.65704				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	187.10648				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	190.32220				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60783				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.13835				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.13732				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.35675				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.10739				0.00	1,680,000,000	840,000,000
Total AGL01 SPOT										0.00	1,680,000,000	840,000,000
Total For AGL01										0.00	1,680,000,000	840,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.22661				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.19699				0.00	1,600,000,000	1,400,000,000
Total AGL03 SPOT										0.00	1,600,000,000	1,400,000,000
Total For AGL03										0.00	1,600,000,000	1,400,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.65858				0.00	400,000,000	200,400,000
Total AGT01 SPOT										0.00	400,000,000	200,400,000
Total For AGT01										0.00	400,000,000	200,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.78777				0.00	200,000,000	100,400,000
Total AGT02 SPOT										0.00	200,000,000	100,400,000
Total For AGT02										0.00	200,000,000	100,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.50824				0.00	0	
Total AGT03 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 AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.23182				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.02427				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.02900				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.45000	94.61642	9.45000	94.59269				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.03633				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.06071				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.09109				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.01140				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.12076				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.02500	105.09770	9.02500	105.07207				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.05868				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.17396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.24488				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.13860				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.09404				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.49685				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.17386				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.24475				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.74046				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.23605				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.31601				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20930				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.18272				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.28019				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.24652				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.33084				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.79350				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.19000	104.58870	9.19000	104.56303				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			9.63700	100.84671	9.63700	100.82092				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.94500	87.35868	12.94500	87.32891				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.90000	191.51211	5.90000	191.44546				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.21471				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.47145				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.04037				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.73482				0.00	0	
Total APF10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.69874				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.30969				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.63163				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.12000	247.12043	5.12000	247.03959				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.73000	213.34824	5.73000	213.27496				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.59000	204.66358	4.59000	204.59950				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.10000	114.08970	5.10000	114.05225				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.96006				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.02480				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.70728				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.55916				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.21970				0.00	100,800,000	25,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	100,800,000	25,200,00
Total For ASN278										0.00	100,800,000	25,200,00
ASN278 On 20/08/2048 Spot Bond					0.00000	101.25248				0.00	40,400,000	10,100,00
Total ASN279 SPOT										0.00	40,400,000	10,100,00
Total For ASN279										0.00	40,400,000	10,100,00
ASN279 On 21/08/2023 Spot Bond					0.00000	101.17042				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.76651				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.46485				0.00	105,600,000	16,400,00
Total ASN291 SPOT										0.00	105,600,000	16,400,00
Total For ASN291										0.00	105,600,000	16,400,00
ASN291 On 20/12/2023 Spot Bond					0.00000	100.60180				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.40109				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.47500	4.47500	4.47500	112.23245				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.29500	5.29500	5.29500	102.27195				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.72330				0.00	0	100,000,00
Total ASN327 SPOT										0.00	0	100,000,00
Total For ASN327										0.00	0	100,000,00
ASN327 On 20/06/2024 Spot Bond					0.00000	100.82231				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.37692				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	100.05568				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.21000	112.56066	5.21000	112.52336				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.61179				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12307				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75763				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58668				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58668				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.02692				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.89073				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.74706				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.23979				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.04030				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.68696				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.68696				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.95459				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.94517				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.13743				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.63499				0.00	89,600,000	12,200,000
Total ASN399 SPOT										0.00	89,600,000	12,200,000
Total For ASN399										0.00	89,600,000	12,200,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.57659				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.67695				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.84745				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.00007				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.50420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.52019				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.70266				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.10892				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.92283				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.02413				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.02536				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	99.89860				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.39292				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.96408				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.95929				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.28327				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.83108				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.90500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.28268				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.23061				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.62568				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.62568				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.58400				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.84500	94.56897	10.84500	94.54168				0.00	0	200,00
Total ASN508 SPOT										0.00	0	200,00
Total For ASN508										0.00	0	200,00
ASN50(On 21/12/2026 Spot Bond			10.02500	94.37534	10.02500	94.35011				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.57500	93.19371	10.57500	93.16747				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.57500	93.19371	10.57500	93.16747				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	99.92527	9.10000	99.90037				0.00	0	
Total ASN522 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.91091	11.05000	99.88122				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.91130	11.00000	99.88175				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.91523	10.50000	99.88698				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.91523	10.50000	99.88698				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.36456				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.90082				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.32429				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.91444	10.60000	99.88594				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	98.24352	10.47000	99.88730				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.91484	10.55000	99.88646				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.48565				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.04142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.89323				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.51542				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.55659				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.80584				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.90516				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.57326				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	99.92533	9.22000	99.90045				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.16857				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.09448				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.01766				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.03969				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	101.24049				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.93488				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.88390				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.55076				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.71452				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.59991				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.37298				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.68297				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.56769				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.26837				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.34147				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.66700				0.00	0	
Total ASN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.73281				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.01401				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.80854				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.83043				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.23123				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.48721				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.11881				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.26649				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.35145				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.44517				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.70177				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.73181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.27240				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.99693				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.47068				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.96049				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.88919				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.30293				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.88385				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.63162				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.63663				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.56659				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.41122				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.61814				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.36039				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.49451				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.94823				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.30887				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.34842				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.77664				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.09070				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.94465				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.89228				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.16081				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.49255				0.00	0	
Total ASN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.60655				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.61658				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.69959				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.89671				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.75500				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.71175				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.27884	10.27884	10.27884	101.77965				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.94842				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.95386				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.88528				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.89741				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.89730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.78386				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.52176				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.34388				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.33273				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.21058				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.23173				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.79232				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.22915				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.28907				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.28805				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.16169				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.12470				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.12470				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.88538				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.66810				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.97009				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.96927				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.96927				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.02997				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.08629				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.01834				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.01847				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.01887				0.00	0	
Total ASN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	99.95503				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	99.95530				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.60664				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.62685				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.24666				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.02958				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	99.95933				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.08229				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	99.82231				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.81853				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.81853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.68150				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.71573				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.71573				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.79577				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.68753				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.55600				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.38671				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.52610				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.50549				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	99.89901				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.21593				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN886 On 18/04/2029 Spot Bond					0.00000	100.16193				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.20586				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.21880				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.32377				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.13827				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.34995				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.73500	99.96849	7.73500	99.94777				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.15604				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.85874				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.13804				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.14632				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.63500	12.63500	12.63500	102.57777				0.00	0	
Total BAYA72 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 BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.09486				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.23561				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.69904				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.15236				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.94536				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.83168				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.58299				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.61948				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.62924				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.77059				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.52001				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.91814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.75552				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.56587				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.58360				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.56540				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.54004				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.55827				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.58392				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.62057				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.61970				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.71044				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.97087				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.72895				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.71131				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.80546				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.00630				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.71081				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.70379				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.71044				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.58000	9.58000	9.58000	95.87265				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.79900				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.14058				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.86448				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.22952				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.79363				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.86567				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.50417				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.99095				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.69355				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.18000	104.92856	9.18000	104.90242				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.17308				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.02468				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.82115				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.73219				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.68698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.64087				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.93000	103.93140	7.93000	103.90944				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.07672				0.00	0	3,010,000,00
Total BID13 SPOT										0.00	0	3,010,000,00
Total For BID13										0.00	0	3,010,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.94967				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.39003				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.43569				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.45272				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.95545				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.19281				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.43900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.65500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 ⁰ On 03/01/2025 Spot Bond					0.00000	57.81500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 ⁰ On 06/07/2026 Spot Bond					0.00000	42.18800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 ⁰ 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 ⁰ On 16/08/2022 Spot Bond					0.00000	100.99748				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 ⁰ On 13/09/2022 Spot Bond					0.00000	100.67109				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 ⁰ On 29/08/2022 Spot Bond					0.00000	100.67445				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 ⁰ On 09/10/2023 Spot Bond					0.00000	100.30072				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 ⁰ On 19/11/2022 Spot Bond					0.00000	101.11867				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 ⁰ On 19/11/2024 Spot Bond					0.00000	100.84561				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 ⁰ On 26/02/2023 Spot Bond					0.00000	101.24683				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 ⁰ On 16/07/2023 Spot Bond					0.00000	100.49127				0.00	0	500,000,00
Total BPPF23 SPOT										0.00	0	500,000,00
Total For BPPF23										0.00	0	500,000,00
BPPF2 ⁰ On 03/08/2022 Spot Bond					0.00000	99.87396				0.00	0	
Total BPPF25 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 BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.31785				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.87052				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.86675				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.98876				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.26890				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.87902				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	100.42252				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.54594				0.00	200,000,000	100,000,000
Total BWZJ25 SPOT										0.00	200,000,000	100,000,000
Total For BWZJ25										0.00	200,000,000	100,000,000
CBL29: On 30/04/2024 Spot Bond					0.00000	99.74442				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	101.13285				0.00	1,200,000,000	1,150,000,000
Total CBL30 SPOT										0.00	1,200,000,000	1,150,000,000
Total For CBL30										0.00	1,200,000,000	1,150,000,000
CCT01: On 23/06/2023 Spot Bond			9.07500	104.15094	9.07500	104.12569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.37500	105.20495	9.37500	105.17862				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.92500	106.86891	9.92500	106.84079				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.46500	11.46500	11.46500	97.37387				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.81244				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.33697				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.42347				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.05222				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.05468				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.56159				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.87646	4.77000	104.11900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	100.58835				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.94500	106.11085	8.94500	106.08563				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.98273	8.70700	107.79200				0.00	0	1,960,000,00
Total CLN365 SPOT										0.00	0	1,960,000,00
Total For CLN365										0.00	0	1,960,000,00
CLN36 On 06/08/2023 Spot Bond					0.00000	99.69351				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.97141				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.06548	10.98000	103.03555				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.10800				0.00	0	4,900,000,00
Total CLN380 SPOT										0.00	0	4,900,000,00
Total For CLN380										0.00	0	4,900,000,00
CLN38 On 20/09/2024 Spot Bond			6.50000	115.15737	6.50000	105.23700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.22100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.60179				0.00	0	
Total CLN394 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 CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.26887				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.25904				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.25904				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.44000	150.64332	5.44000	150.59250				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.88000	149.06809	5.88000	149.01605				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.88000	149.06809	5.88000	149.01605				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.36971				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 28/07/2022 Spot Bond			8.19000	100.00000	8.19000	99.97757				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 29/08/2022 Spot Bond					0.00000	101.13892				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.59000	106.77122	8.59000	106.74681				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.49458				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.20109				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.21614				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.80407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.16068				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.77062				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.28757				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.53699				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.59484	9.96000	103.56695				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.36608	10.01000	102.33873				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.22630				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.74085				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.06399				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.47846	9.20000	103.45267				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.37703				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.20001				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.05434				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.29117				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.74085				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.65208				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.04387				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.80500	99.14310	10.80500	99.11476				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.46736				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.03942				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.06694				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.54300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.43500				0.00	0	
Total CLN545 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.27500	103.50066	10.27500	103.47202				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.32500	102.70010	10.32500	102.67201				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.41500	101.39913	10.41500	101.37117				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.28015				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.30022				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.28951				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.17879				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.08528				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.27000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.36281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.96422	10.19000	101.98552				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.27500	101.78058	10.27500	101.75287				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.66816				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.22558				0.00	1,800,000,000	900,000,000
Total CLN565 SPOT										0.00	1,800,000,000	900,000,000
Total For CLN565										0.00	1,800,000,000	900,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	101.65592				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.90163				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.28920				0.00	256,000,000	128,000,000
Total CLN568 SPOT										0.00	256,000,000	128,000,000
Total For CLN568										0.00	256,000,000	128,000,000
CLN568 On 12/11/2025 Spot Bond			10.50500	100.62767	10.50500	100.59968				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.35179				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.29551				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.70398				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.71213				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.03753				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.35083				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.33961				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.78500				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.03957				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.00209				0.00	0	1,590,000,00
Total CLN585 SPOT										0.00	0	1,590,000,00
Total For CLN585										0.00	0	1,590,000,00
CLN586 On 16/09/2025 Spot Bond					0.00000	103.20387				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.53810				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.59919				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.78481				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.53248				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.86000	152.47458	3.86000	123.22543				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.34880				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.57961				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.16136				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.56984				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.32898				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.74175				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59919				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59919				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.42200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.15063				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.32161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.22739				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.93793				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.04489				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.16490				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.23984	9.32000	102.21439				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	99.83676				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.00556				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.85874				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.12953				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.25033				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.36049				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.26100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.36185				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.84311				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.02553				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.98091				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.03111				0.00	1,000,000,000	500,000,000
Total CLN621 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN621										0.00	1,000,000,000	500,000,000
CLN623 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	2,460,000,000	2,450,000,000
Total CLN623 SPOT										0.00	2,460,000,000	2,450,000,000
Total For CLN623										0.00	2,460,000,000	2,450,000,000
CLN624 On 25/01/2023 Spot Bond					0.00000	100.03995				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.15000	100.44068	8.15000	100.41914				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.32858				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.31093				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.87000	59.28019	12.87000	78.06147				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.17113				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.97500	100.41022	10.97500	100.38059				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.32294				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.13000				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.25925				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.35494				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.00029				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.12061				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.31730				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.54702				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.43016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.02728				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.12593				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.58808				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.16212				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.58909				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.44776				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.99251				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.31730				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.07248				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.31730				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN655 On 22/03/2030 Spot Bond					0.00000	94.11300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.72716				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.58874				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.12038				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.05900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	108.23200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.65200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.26972				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.32169				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.56553				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.23114				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.04538				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.13210				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.44896				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.30299	154.80859	4.30299	125.77022				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.30299	154.80859	4.30299	125.77103				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.47717				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.55237				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.58038				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.14647				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.52910				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.79754				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.55514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.57079				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.52110				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.67797				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.67776				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.11195				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.53944				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.59523				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.59613				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.10678				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.58899				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.46548				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	100.90831				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.17366				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.23807				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.66861				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.67130				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.58997				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.71688				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.58122				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.79057				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.03378				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2023 Spot Bond					0.00000	100.62666				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2023 Spot Bond					0.00000	101.13379				0.00	0	
Total CLN713 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 CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.58512				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58512				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58512				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.82845				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.65106				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.82475				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	79.14741				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.86753				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.85826				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.53729				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53729				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.54705				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54705				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54705				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.35982				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.39932				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.03874				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.66303				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.25188				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.09568				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.69717				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	104.26900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.93752				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.29848				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.51565				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.43452				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	94.70400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.14250				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.21100				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.59517				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.88660				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.71090				0.00	0	
Total CLN750 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 CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.35443				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	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 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	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.91897				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.82461				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN75 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	
CLN75 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	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.99800				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.96855				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.15637				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 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 CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.33319				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.92545				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.63755				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.91897				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.59847				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.80693				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	95.81738				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.85402				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.99950				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.13650				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	99.88318				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.85000	6.85000	6.85000	120.61429				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.08335				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.30027				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.89945				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.89877				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.63292				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.88590				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.89538				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.89389				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.47423				0.00	0	
Total CLN785 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 CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.51687				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.47423				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.38164				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.24533				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.01600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.79768				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.47430				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.88620				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.88510				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.88510				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.16855				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.14239				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.89836				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.04619				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.88455				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.17644				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.89403				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.54131				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.58000	95.89715	9.58000	95.87265				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.54607				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.54722				0.00	2,200,000,000	2,210,000,000
Total CLN812 SPOT										0.00	2,200,000,000	2,210,000,000
Total For CLN812										0.00	2,200,000,000	2,210,000,000
CLN813 On 04/10/2022 Spot Bond					0.00000	100.43778				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.43778				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.88628				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.88455				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.89946				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN819 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 CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.88628				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.47430				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.88628				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.88628				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	99.88595				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.88628				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.33618				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	99.88605				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	99.82327				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.84219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.88595				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	99.81321				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.88730				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.88744				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.88745				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.88735				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.79583				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.59961				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.43613				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.37900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.94100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	96.84600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.54375				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.44098				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.43196				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.51548				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.51548				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.51513				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.87757				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.57236				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.34308				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.35134				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.25722				0.00	0	
Total CLN854 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 CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.26549				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.25225				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.60528				0.00	0	260,000,00
Total CLN857 SPOT										0.00	0	260,000,00
Total For CLN857										0.00	0	260,000,00
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	86.10130				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	99.90227				0.00	50,000,000,000	100,000,000,00
Total CLN859 SPOT										0.00	50,000,000,000	100,000,000,00
Total For CLN859										0.00	50,000,000,000	100,000,000,00
CLN860 On 31/07/2025 Spot Bond					0.00000	99.98808				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.06813				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.05617				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.12092				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 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 CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.12692				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN869 On 15/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	51,500,000.00
Total CLN869 SPOT										0.00	0	51,500,000.00
Total For CLN869										0.00	0	51,500,000.00
COJ05 On 05/06/2023 Spot Bond			9.56000	103.86183	9.56000	103.83533				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.54500	100.82502	11.54500	100.79410				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.65000	100.56023	10.65000	100.53173				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.02500	102.91906	9.02500	102.89424				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.33500	90.97321	13.33500	90.94113				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.92500	91.16196	11.92500	91.13312				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.39000	11.39000	11.39000	99.54754				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.89027				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.95411				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.10473				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.53852				0.00	1,000,000,000	1,510,000,000
Total DSY02 SPOT										0.00	1,000,000,000	1,510,000,000
Total For DSY02										0.00	1,000,000,000	1,510,000,000
DSY03 On 21/11/2024 Spot Bond			10.67500	10.67500	10.67500	101.44156				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.08270				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.44635				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.61039				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.61721				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.35046				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.36369				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.44000	105.02642	8.44000	105.00244				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.12533	100.00000	69.96841				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.12533	100.00000	69.96841				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.09000	105.12547	9.09000	105.09965				0.00	0	

Contract 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 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27105	9.69000	104.24379				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27105	9.69000	104.24379				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.87500	94.77219	10.87500	94.74446				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.86500	96.55880	11.86500	96.52806				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45125	10.10000	104.42283				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45125	10.10000	104.42283				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.97863				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.07065				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.01746				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.35319				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.89229				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.01562				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.73208				0.00	0	4,100,000.00

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 DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.67544				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.27200				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.90975				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.13221				0.00	8,380,000,000	4,190,000,000
Total DVFB28 SPOT										0.00	8,380,000,000	4,190,000,000
Total For DVFB28										0.00	8,380,000,000	4,190,000,000
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.90569				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.81081				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.14713				0.00	1,020,000,000	510,000,000
Total DVFB31 SPOT										0.00	1,020,000,000	510,000,000
Total For DVFB31										0.00	1,020,000,000	510,000,000
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.77218				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.80056				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.50000	105.82218	8.50000	105.79824				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.38000	114.77012	5.38000	114.73186				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.10000	101.38382	5.10000	101.35053				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.74340	2.25000	142.70758				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.00000	147.25145	5.00000	147.20384				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.12000	130.95867	5.12000	130.91592				0.00	0	1,727,700,00
Total EL29 SPOT										0.00	0	1,727,700,00
Total For EL29										0.00	0	1,727,700,00
EL30 On 29/07/2030 Spot Bond			5.10000	125.99931	5.10000	125.95795				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.20000	115.97351	5.20000	115.93532				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.07000	103.71160	5.07000	103.67764				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.74340	2.25000	142.70758				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	166.59595				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.90307				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	127.20919				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.28673				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	123.42594				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	114.71966				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	110.58527				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	112.37161				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	92.98389				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	92.76316				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.94316				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	102.75023				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	101.82753				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.98500	100.82090	10.98500	100.79161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.76500	12.76500	12.76500	93.23181				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.81500	12.81500	12.81500	97.30990				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.07500	11.07500	11.07500	99.74021				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.07500	11.07500	11.07500	99.20470				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.74000	12.74000	12.74000	69.12200				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.06500	12.06500	12.06500	96.90585				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.74000	12.74000	12.74000	90.47172				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.37600				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.80432				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.71429				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.77542				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.27529				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.97868				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.04517				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.85178				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.69597				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.21168				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.64347				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.42232				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.31812				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.05331				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	99.90183				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.52295				0.00	0	
Total EQT007 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 EQT007									0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.22344			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.19732			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.55858			0.00	400,000,000	400,000,000
Total EQT010 SPOT									0.00	400,000,000	400,000,000
Total For EQT010									0.00	400,000,000	400,000,000
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.18965			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.24794			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.21870			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.27700			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.24496			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	101.11937			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.21898			0.00	2,000,000,000	1,000,000,000
Total ERSA28 SPOT									0.00	2,000,000,000	1,000,000,000
Total For ERSA28									0.00	2,000,000,000	1,000,000,000
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.15091			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.20919			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.80000	101.08990	7.80000	101.06910				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.03915	10.00000	100.01304				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.07500	95.78348	10.07500	95.75775			340,724,410,000.00		33,818,800	2,706,576,30
Total ES26 SPOT									340,724,410,000.00		33,818,800	2,706,576,30
Total For ES26									340,724,410,000.00		33,818,800	2,706,576,30
ES26/R On 02/04/2026 Spot Bond			7.85000	102.49197	7.85000	102.47041				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.13500	74.82368	12.18000	74.58403			430,193,031,000.00		35,450,600	993,532,20
Total ES33 SPOT									430,193,031,000.00		35,450,600	993,532,20
Total For ES33									430,193,031,000.00		35,450,600	993,532,20
ES33/R On 15/09/2033 Spot Bond			7.50000	102.73783	7.50000	102.71728				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.44500	73.37472	12.49500	73.07502			273,799,956,000.00		22,000,800	1,121,377,70
Total ES42 SPOT									273,799,956,000.00		22,000,800	1,121,377,70
Total For ES42									273,799,956,000.00		22,000,800	1,121,377,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.16096	8.50000	102.13773				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	102.00572				0.00	585,600,000	511,300,00
Total EXX05 SPOT										0.00	585,600,000	511,300,00
Total For EXX05										0.00	585,600,000	511,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.28022				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.17452				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.20109				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.20977				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.96069				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.14876				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.81860				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.80890				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.13800				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.20900				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.22676				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.00808				0.00	0	10,000,000.00
Total FRB22 SPOT										0.00	0	10,000,000.00
Total For FRB22										0.00	0	10,000,000.00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.24455				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.44460				0.00	0	330,300.00
Total FRB24 SPOT										0.00	0	330,300.00
Total For FRB24										0.00	0	330,300.00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.98821				0.00	1,420,000,000	710,300.00
Total FRB25 SPOT										0.00	1,420,000,000	710,300.00
Total For FRB25										0.00	1,420,000,000	710,300.00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.89055				0.00	0	700,000.00
Total FRB26 SPOT										0.00	0	700,000.00
Total For FRB26										0.00	0	700,000.00
FRB27 On 03/06/2026 Spot Bond			9.65500	103.19292	9.65500	103.16633				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.44526				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.08099				0.00	0	2,100,000.00
Total FRB29 SPOT										0.00	0	2,100,000.00
Total For FRB29										0.00	0	2,100,000.00
FRB30 On 19/04/2026 Spot Bond			9.57500	97.84000	9.57500	97.81499				0.00	0	200.00
Total FRB30 SPOT										0.00	0	200.00
Total For FRB30										0.00	0	200.00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.13531				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.75500	326.49741	1.75500	326.42007				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.76500	2.76500	2.76500	160.62535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.79000	213.25246	3.79000	213.19025				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	112.60898				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	226.41072				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.27000	98.11484	5.27000	98.08234				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	99.36753	5.16000	99.33498				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.93000	8.93000	8.93000	82.32311				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.99000	8.99000	8.99000	81.39023				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.04000	4.04000	4.04000	155.74519				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.41774				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.57846				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.15839				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.92245				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	101.12955				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.66707				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	120.07793				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.70972				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.60147				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.89873				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.58372				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.22960				0.00	0	
Total FRC296 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 FRC296									0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.24927			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.07410			0.00	0	
Total FRC299 SPOT									0.00	0	
Total For FRC299									0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.99933			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.13245			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.19207			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.28261			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.99287			0.00	0	320,000,00
Total FRC306 SPOT									0.00	0	320,000,00
Total For FRC306									0.00	0	320,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	102.20531			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.57161			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.65489			0.00	0	
Total FRC310 SPOT									0.00	0	
Total For FRC310									0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.71714			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	94.92513			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.74691				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.95854				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.64686				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.71686				0.00	200,000,000	100,000,000
Total FRC319 SPOT										0.00	200,000,000	100,000,000
Total For FRC319										0.00	200,000,000	100,000,000
FRC319 On 20/12/2024 Spot Bond					0.00000	100.83815				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.66169				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.30399				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.99020				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.34848				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.02742				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.31826				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.08304				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.43489				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.30276				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.11125				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.47745				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.84522				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.57550				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.09606				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.76878				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.07995				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.27110				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.00433				0.00	0	
Total FRC349 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 FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	99.96060				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.08357				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.08312				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.20485				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.06110				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.02645				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.02455				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.49983				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.08351				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.95785				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.38679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.42832				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.77229				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.13251				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.95676				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.15487				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.63728				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.64210				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.04390				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.04374				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.68632				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.27857				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	100.86903				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.86411				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.59355				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.66987				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.67178				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.11122				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.11122				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.10796				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.10796				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.84637				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	99.95422				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.04519				0.00	0	
Total FRC390 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 FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	99.89178				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.94153				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.49240				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.54638				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	99.95419				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.97274				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	100.60672				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.98063				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	99.99016				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.04108				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.22272				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.93696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.82498				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.38245				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.23512				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.37924				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.17916				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.75297				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.78491				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	99.95422				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	99.95039				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.97267				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	99.94813				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	100.88651				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.73003				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	95.97788				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	99.95040				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.64731				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	99.94856				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	99.95422				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.48220				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.42165				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.42165				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.24982				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	99.95412				0.00	0	
Total FRC425 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 FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.79000	107.13619	4.79000	107.10214				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.95000	116.21462	4.95000	116.17693				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.18317				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.28363				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39140				0.00	2,280,000,000	100,000,00
Total FRJ24 SPOT										0.00	2,280,000,000	100,000,00
Total For FRJ24										0.00	2,280,000,000	100,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.63639				0.00	2,520,000,000	1,260,000,00
Total FRJ25 SPOT										0.00	2,520,000,000	1,260,000,00
Total For FRJ25										0.00	2,520,000,000	1,260,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.88041				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.33499				0.00	0	2,000,000,00
Total FRJ27 SPOT										0.00	0	2,000,000,00
Total For FRJ27										0.00	0	2,000,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	99.98024				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.05458				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.88057				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	99.98309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.51253				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	106.82704				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	116.60747				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.71524				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.06000	114.65183	5.06000	114.61430				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.07000	226.38220	5.07000	226.30841				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.20000	112.69865	5.20000	112.66134				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	225.69565				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.59000	157.49202	3.59000	157.44674				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.31663	3.70500	109.28486				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.00000	115.50116	5.00000	115.46355				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.22000	223.33808	5.22000	223.26440				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.27000	222.33426	5.27000	222.26063				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.12000	159.29187	3.12000	159.24811				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.30000	221.73458	5.30000	221.66094				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.20000	112.69865	5.20000	112.66134				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.40000	206.66684	4.40000	206.60320				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.95000	102.88435	5.95000	102.84821				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.29000	207.83695	4.29000	207.77354				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.35000	207.19776	4.35000	207.13424				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.81000	211.83026	5.81000	211.75706				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.90000	103.50604	5.90000	103.46983				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	112.66134				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.18000	112.97525	5.18000	112.93791				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.16000	209.22963	4.16000	209.16651				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.58000	216.22979	5.58000	216.15638				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.29000	207.83695	4.29000	207.77354				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.29000	207.83695	4.29000	207.77354				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.69100	214.34386	3.69100	214.28190				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.89000	156.35608	3.89000	156.30988				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.64000	204.14011	4.64000	204.07593				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.68000	203.72245	4.68000	203.65819				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.86000	156.46922	3.86000	156.42311				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.15500	209.28341	4.15500	209.22030				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	203.55390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.86155				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.02974				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.04327				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.59419				0.00	108,000,000	16,400,00
Total FRS180 SPOT										0.00	108,000,000	16,400,00
Total For FRS180										0.00	108,000,000	16,400,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.49311				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	170.24558				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	138.46727				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	184.29260				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	173.75212				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.26485				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	101.43511				0.00	172,400,000	32,500,00
Total FRS199 SPOT										0.00	172,400,000	32,500,00
Total For FRS199										0.00	172,400,000	32,500,00
FRS200 On 12/08/2025 Spot Bond					0.00000	101.29997				0.00	65,200,000	16,300,00
Total FRS200 SPOT										0.00	65,200,000	16,300,00
Total For FRS200										0.00	65,200,000	16,300,00
FRS201 On 06/08/2025 Spot Bond					0.00000	101.09740				0.00	100,800,000	25,200,00
Total FRS201 SPOT										0.00	100,800,000	25,200,00
Total For FRS201										0.00	100,800,000	25,200,00
FRS206 On 14/10/2025 Spot Bond					0.00000	100.11936				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	101.12296				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS220 On 20/12/2024 Spot Bond					0.00000	100.51630				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.57550				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.28040				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.27397				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.48051				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.68749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.20167				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.02844				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.27661				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.16969				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.09020				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	95.25602				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.86801				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	111.43924				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.70329				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 28/02/2031 Spot Bond					0.00000	101.22675				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.46542				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.83878				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.46914				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	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.46615				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.06234				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.59317				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.79780				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	103.04706				0.00	0	
Total FRS280 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.49618				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.61500	10.61500	10.61500	97.70087				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.61500	10.61500	10.61500	97.70087				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.03877				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.46915				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.97400	11.97400	11.97400	87.42105				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.46462				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.84346				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.67501				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.28216				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.08598				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.22601				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.28848				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	99.95422				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/07/2022 Spot Bond					0.00000	99.93860				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.46500	1.46500	1.46500	327.66650				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.19500	328.90586	1.19500	328.83293				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.20500	1.20500	1.20500	328.78964				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.40544				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.90000	107.49381	4.90000	107.45934				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.59000	69.89485	4.59000	113.25686				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	159.67333				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	158.59367				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.26500	2.26500	2.26500	324.24406				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.73000	7.73000	7.73000	103.13797				0.00	0	57,500,00
Total FRX23 SPOT										0.00	0	57,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRX23										0.00	0	57,500,00
FRX24 On 10/12/2024 Spot Bond			8.81500	105.44446	8.81500	105.41961				0.00	0	107,500,00
Total FRX24 SPOT										0.00	0	107,500,00
Total For FRX24										0.00	0	107,500,00
FRX25 On 26/07/2025 Spot Bond			8.82500	102.44033	8.82500	102.41629				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.23500	103.93981	9.23500	103.91419			9,280,665,228,000.00		1,004,944,800	3,691,444,10
Total FRX26 SPOT									9,280,665,228,000.00		1,004,944,800	3,691,444,10
Total For FRX26									9,280,665,228,000.00		1,004,944,800	3,691,444,10
FRX27 On 07/03/2027 Spot Bond			9.69500	105.74491	9.69500	105.71771				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.58500	102.45103	9.58500	102.42497				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.87000	99.29516	9.87000	99.26874				0.00	0	180,000,00
Total FRX30 SPOT										0.00	0	180,000,00
Total For FRX30										0.00	0	180,000,00
FRX31 On 21/02/2031 Spot Bond			10.59000	98.06559	10.59000	98.03764			10,590,000,000,000.00		1,000,000,000	1,635,000,00
Total FRX31 SPOT									10,590,000,000,000.00		1,000,000,000	1,635,000,00
Total For FRX31									10,590,000,000,000.00		1,000,000,000	1,635,000,00
FRX32 On 31/03/2032 Spot Bond			10.87000	101.32518	10.87000	101.29588				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.75000	72.73851	11.75000	72.71582				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.33373				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11522				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.06880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.10034				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10961				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	99.97072				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.97651				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.97938				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.54583				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.00470				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.09582				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.24215				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04255				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.08365				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.45859				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.02000	116.56823	4.02000	116.53351				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.13731				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.06900	105.17895	8.06900	105.15622				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.24172				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.08500	105.69527	8.08500	105.67239				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.03279				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.93659				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.97252				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.73282				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.33129				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.40881				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.75379				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.21154				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.93443				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.11712				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.43508				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.86699				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.46884				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.37042				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90538				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.13827				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.35727				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.58449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.40212				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.66473				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.33947				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.69884				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.73336				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.06559				0.00	0	260,000,00
Total H10T1 SPOT										0.00	0	260,000,00
Total For H10T1										0.00	0	260,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.41952				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.78873				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.13392				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.55893				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.34720				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.91450				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.43112				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.45001				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.82106				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73969				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.37181				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.36453				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.39742				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.07500	325.13219	2.07500	325.05236				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.25500	2.25500	2.25500	333.83744				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.06500	100.59698	11.06500	100.56705				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	78.93561	4.94000	108.43418				0.00	0	
Total HWAY33 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 HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.00000	82.66338	12.00000	82.63678				119,992,800,000.00	9,999,400	4,095,165,40
Total HWAY34 SPOT										119,992,800,000.00	9,999,400	4,095,165,40
Total For HWAY34										119,992,800,000.00	9,999,400	4,095,165,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.19340	100.00000	9.17283				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.03000	81.87271	12.03000	81.84630				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.19042	100.00000	9.16986				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.96890				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.94238				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.37500	162.19634	2.44000	161.89890				269,588,335,300,000.00	534,563,509,600	658,221,440,70
Total I2025 SPOT										269,588,335,300,000.00	534,563,509,600	658,221,440,70
Total For I2025										269,588,335,300,000.00	534,563,509,600	658,221,440,70
I2029 On 31/03/2029 Spot Bond			3.53000	118.93842	3.55000	118.75880				596,222,765,196,000.00	168,901,633,200	239,914,304,90
Total I2029 SPOT										596,222,765,196,000.00	168,901,633,200	239,914,304,90
Total For I2029										596,222,765,196,000.00	168,901,633,200	239,914,304,90
I2033 On 28/02/2033 Spot Bond			4.23500	112.74696	4.29000	112.14213				999,680,050,600,000.00	236,051,960,000	504,893,042,60
Total I2033 SPOT										999,680,050,600,000.00	236,051,960,000	504,893,042,60
Total For I2033										999,680,050,600,000.00	236,051,960,000	504,893,042,60
I2038 On 31/01/2038 Spot Bond			4.29500	126.05816	4.30000	125.94074				460,653,512,774,000.00	107,253,437,200	566,978,173,20
Total I2038 SPOT										460,653,512,774,000.00	107,253,437,200	566,978,173,20
Total For I2038										460,653,512,774,000.00	107,253,437,200	566,978,173,20
I2046 On 31/03/2046 Spot Bond			4.27100	115.09247	4.27000	115.07623				96,019,403,910,800.00	22,481,714,800	513,329,086,70
Total I2046 SPOT										96,019,403,910,800.00	22,481,714,800	513,329,086,70
Total For I2046										96,019,403,910,800.00	22,481,714,800	513,329,086,70
I2050 On 31/12/2050 Spot Bond			4.23500	117.22120	4.26000	116.64894				170,603,652,219,000.00	40,284,215,400	501,851,919,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										'0,603,652,219,000.00	40,284,215,400	501,851,919,70
Total For I2050										'0,603,652,219,000.00	40,284,215,400	501,851,919,70
IBG01 On 07/02/2025 Spot Bond					0.00000	101.18230				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.22542				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.92500	325.77116	1.92500	325.69247				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.45961				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.25618				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.24807				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.67586				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.12224				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.12939				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.42791				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.74738				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.67558				0.00	135,600,000	17,800,00
Total IBL138 SPOT										0.00	135,600,000	17,800,00
Total For IBL138										0.00	135,600,000	17,800,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.07715				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.58170				0.00	149,600,000	27,200,00
Total IBL145 SPOT										0.00	149,600,000	27,200,00
Total For IBL145										0.00	149,600,000	27,200,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.32890				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.93444				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.96875				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	100.98781				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.95420				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.39711				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.41295				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.80099				0.00	0	
Total IBL161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.11077				0.00	2,740,000,000	
Total IBL162 SPOT										0.00	2,740,000,000	
Total For IBL162										0.00	2,740,000,000	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.11753				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.29019				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.14399				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13315				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.00090				0.00	2,940,000,000	1,470,000,000
Total IBL178 SPOT										0.00	2,940,000,000	1,470,000,000
Total For IBL178										0.00	2,940,000,000	1,470,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	100.99016				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.22400				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.68421				0.00	2,600,000,000	
Total IBL190 SPOT										0.00	2,600,000,000	
Total For IBL190										0.00	2,600,000,000	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.70659				0.00	3,420,000,000	
Total IBL191 SPOT										0.00	3,420,000,000	
Total For IBL191										0.00	3,420,000,000	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.20797				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.99167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.51924				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.32537				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.30903				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.83661				0.00	1,500,000,000	750,000,000
Total IBL200 SPOT										0.00	1,500,000,000	750,000,000
Total For IBL200										0.00	1,500,000,000	750,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	100.86282				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.28574				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.86713				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.82836				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.69893				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.78957				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.90518				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	99.89656				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.07803				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.96659				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.96659				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.96659				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.96659				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.69075				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.58921				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.52631				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.34260				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.39386				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.42313				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.13035				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.62147				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.37078				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.60021				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.01167				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.81912				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.73370				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.82506				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.73420				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.75786				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.56072				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.79256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.40334				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.42241				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.51425				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.59693				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.38980				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.08485				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.03764				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.37500	98.22895	11.37500	94.89045				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.61000	106.89784	8.61000	106.87295				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			6.98000	102.66162	6.98000	102.64244				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16569				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.11500	100.51557	10.11500	100.48863			65,533,062,000,000.00	6,478,800,000	5,278,800,000	
Total IDCG06 SPOT									65,533,062,000,000.00	6,478,800,000	5,278,800,000	
Total For IDCG06									65,533,062,000,000.00	6,478,800,000	5,278,800,000	
IDCG08 On 13/05/2030 Spot Bond			11.36500	101.83353	11.36500	101.78496			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			10.69500	101.89322	10.69500	101.86422			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.64220			0.00	0	220,000,000	
Total IDCG13 SPOT									0.00	0	220,000,000	
Total For IDCG13									0.00	0	220,000,000	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.59378			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.19515			0.00	0		
Total IDCG16 SPOT									0.00	0		
Total For IDCG16									0.00	0		
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.29675			0.00	0		
Total IDCG17 SPOT									0.00	0		
Total For IDCG17									0.00	0		
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.38327			0.00	0		
Total IDCG19 SPOT									0.00	0		
Total For IDCG19									0.00	0		
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.61819			0.00	0		
Total IDCG21 SPOT									0.00	0		
Total For IDCG21									0.00	0		
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.03047			0.00	0		
Total IDCG22 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 IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	96.40131				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.66001				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.42500	99.65811	9.42500	99.63304				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.20341				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.68596				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.23953				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.86686				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.13551				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.08333				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.16347				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.56583				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.47950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.53744				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.36690				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08541				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.29050				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.31179				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.76962				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.22859				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.37353				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.71082				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.05781				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.29912				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			4.95000	200.92884	4.95000	200.86400				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.92824				0.00	340,000,000	170,000,000
Total IV050 SPOT										0.00	340,000,000	170,000,000
Total For IV050										0.00	340,000,000	170,000,000
IV19A On 31/03/2028 Spot Bond			4.85000	201.95834	4.85000	201.89371				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.39322				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.34908				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.11070				0.00	1,476,000,000	738,000,000
Total IVC145 SPOT										0.00	1,476,000,000	738,000,000
Total For IVC145										0.00	1,476,000,000	738,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	101.21541				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.80894				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.04301				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.03109				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.86138				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.19905				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.17875				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.71873	7.40000	100.69889				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.28498				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.30441				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.94062	7.23000	99.92083				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.48741				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.01013	7.45000	102.98926				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.92686				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.98606	7.39000	102.96536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.10603				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.06382				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.96244				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.94130				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.81799				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.53145				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.98076				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.84000	7.84000	7.84000	102.35457				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.54000	8.54000	8.54000	101.15296				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.01885				0.00	0	300,000,0€
Total IVC213 SPOT										0.00	0	300,000,0€
Total For IVC213										0.00	0	300,000,0€
IVC214 On 28/04/2023 Spot Bond					0.00000	99.98076				0.00	280,000,000	140,000,0€
Total IVC214 SPOT										0.00	280,000,000	140,000,0€
Total For IVC214										0.00	280,000,000	140,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.07390				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.21770	8.45000	102.19459				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	98.64900	7.20000	100.87394				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.32155				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.78144				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.30838				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.74873				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			6.15000	6.15000	6.15000	99.89901				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	100.72233				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	101.29226				0.00	42,400,000	10,600,00
Total KAP012 SPOT										0.00	42,400,000	10,600,00
Total For KAP012										0.00	42,400,000	10,600,00
KAP01: On 19/07/2024 Spot Bond					0.00000	100.00644				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	99.69117				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.01738				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.27992				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	99.98024				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.68441				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.68667				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	101.25599				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.84060				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.14403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.15353				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.29659				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.17500	116.50939	10.17500	116.47797				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.40000	103.48060	8.40000	103.45715				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.60722				0.00	3,960,000,000	3,960,000,000
Total LGL07 SPOT										0.00	3,960,000,000	3,960,000,000
Total For LGL07										0.00	3,960,000,000	3,960,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.58750				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.53708				0.00	0	510,000,000
Total LGL09 SPOT										0.00	0	510,000,000
Total For LGL09										0.00	0	510,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.31271				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.94569				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.04151				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.04577				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.03389				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.16525				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.19306				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.41472				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.12320				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.08281				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.64354				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.83944				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.08319				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.04749				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.81432				0.00	0	
Total MBP045 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.39683				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.74857				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.05240				0.00	2,000,000,000	1,600,000,000
Total MBP050 SPOT										0.00	2,000,000,000	1,600,000,000
Total For MBP050										0.00	2,000,000,000	1,600,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.81359				0.00	500,000,000	500,000,000
Total MBP051 SPOT										0.00	500,000,000	500,000,000
Total For MBP051										0.00	500,000,000	500,000,000
MBP05 On 26/03/2024 Spot Bond					0.00000	100.38012				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.42500	9.42500	9.42500	110.00384				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.91900	105.08800	7.91900	105.06529				0.00	0	3,050,000,000
Total MMIG05 SPOT										0.00	0	3,050,000,000
Total For MMIG05										0.00	0	3,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.38148				0.00	300,000,000	810,000,000
Total MMIG06 SPOT										0.00	300,000,000	810,000,000
Total For MMIG06										0.00	300,000,000	810,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.52898				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.72684				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.07500	98.47615	10.07500	98.44971				0.00	0	200,000
Total MML02 SPOT										0.00	0	200,000
Total For MML02										0.00	0	200,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.16592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.32500	90.37450	10.32500	92.61902				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.06099				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.74500	98.21900	10.74500	98.19106				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.39711				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.17587				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54756				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.31284				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.11750				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.89196				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.20946				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.44367				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.97286				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.81005				0.00	0	500,000,00
Total MTN21 SPOT										0.00	0	500,000,00
Total For MTN21										0.00	0	500,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.05315				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.02000	94.91312	10.02000	94.88748				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.95459				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.29864				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.86422				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.41182				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.15662				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.20278				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.58674				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.15606				0.00	0	
Total MWAR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR04										0.00	0	
MWAR1 On 22/11/2023 Spot Bond					0.00000	101.22695				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR1 On 22/02/2024 Spot Bond					0.00000	101.22685				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR1 On 22/11/2024 Spot Bond					0.00000	101.20912				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR1 On 22/05/2025 Spot Bond					0.00000	101.12048				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.52940				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.67702				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.80230				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.91734				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.13000	101.55137	8.13000	101.52932				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.49000	101.38221	8.49000	101.35893				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.95500	98.47317	10.95500	98.44416				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.96302				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.09561				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.09657				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.96327				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.63531				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.05500	105.97574	8.05500	105.95300				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.87500	105.58174	8.87500	105.55642				0.00	0	175,000,00
Total NBK16A SPOT										0.00	0	175,000,00
Total For NBK16A										0.00	0	175,000,00
NBK17 On 22/04/2026 Spot Bond			9.61000	103.65417	9.61000	103.62759			1,537,600,000,000.00	160,000,000	160,000,000	160,000,00
Total NBK17A SPOT									1,537,600,000,000.00	160,000,000	160,000,000	160,000,00
Total For NBK17A									1,537,600,000,000.00	160,000,000	160,000,000	160,000,00
NBK20 On 01/06/2026 Spot Bond			9.61000	103.95143	9.61000	103.92477			0.00	0	0	20,000,00
Total NBK20A SPOT									0.00	0	0	20,000,00
Total For NBK20A									0.00	0	0	20,000,00
NBK21 On 21/07/2027 Spot Bond			9.86500	103.15204	9.86500	103.12505			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			7.39000	102.66537	7.39000	102.64505			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									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
NBK23/On 19/11/2025 Spot Bond			8.55300	108.04089	8.55300	108.01630				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.59500	107.52483	9.59500	107.49744				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 17/02/2023 Spot Bond			7.81000	7.81000	7.81000	106.22827				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.30390				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	59.95748	100.00000	59.82551		300,000,000,000,000.00		3,000,000,000	1,500,000,00	
Total NBK26A SPOT								10,000,000,000,000.00		3,000,000,000	1,500,000,00	
Total For NBK26A								10,000,000,000,000.00		3,000,000,000	1,500,000,00	
NBK26I/On 22/04/2026 Spot Bond					0.00000	102.15508				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.49000	107.53951	9.49000	107.51241				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.44300	102.32716	7.44300	107.30545				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.99500	104.88740	8.99500	104.86191				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			8.08000	106.37079	8.08000	106.34752				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			7.89000	103.84357	7.89000	103.82173				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	101.75573				0.00	0	
Total NBK31B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.11327				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.65539				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.75000	11.75000	11.75000	77.84160				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.46197				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.15886				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47339				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.82457				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.24656				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.48220				0.00	0	250,000,00
Total NBK49B SPOT										0.00	0	250,000,00
Total For NBK49B										0.00	0	250,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.98549				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.57218				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.71305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.59985				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	99.92259				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.18604				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.01687				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.29951				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.14452				0.00	6,180,000,000	
Total NBK59 SPOT										0.00	6,180,000,000	
Total For NBK59										0.00	6,180,000,000	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.07594				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.40506				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.09871				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.56508				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59681				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.92000	103.35386	10.92000	103.32401				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59178				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.57500	103.55213	10.57500	103.52314				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59681				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60468				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61472				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.73877				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.73877				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.24608				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.76072				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.19153				0.00	480,000,000	850,000,000

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 NGL05 SPOT										0.00	480,000,000	850,000,000
Total For NGL05										0.00	480,000,000	850,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.05360				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.22196				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.54014				0.00	1,646,800,000	811,700,000
Total NGL08 SPOT										0.00	1,646,800,000	811,700,000
Total For NGL08										0.00	1,646,800,000	811,700,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.60099				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.46073				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.51445				0.00	0	300,000
Total NGLT1B SPOT										0.00	0	300,000
Total For NGLT1B										0.00	0	300,000
NGT103 On 25/03/2024 Spot Bond					0.00000	103.63322				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.75510				0.00	0	400,000
Total NGT104 SPOT										0.00	0	400,000
Total For NGT104										0.00	0	400,000
NGT105 On 22/05/2025 Spot Bond					0.00000	104.37983				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	106.27612				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.76193				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 _{On} 08/09/2026 Spot Bond					0.00000	105.02393				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 _{On} 04/11/2026 Spot Bond					0.00000	101.89002				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 _{On} 27/12/2026 Spot Bond					0.00000	100.61572				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 _{On} 23/04/2027 Spot Bond					0.00000	100.01338				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G _{On} 16/06/2026 Spot Bond					0.00000	103.27761				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 _{On} 13/12/2024 Spot Bond					0.00000	100.89361				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 _{On} 11/05/2025 Spot Bond					0.00000	105.55938				0.00	500,000,000	3,500,000,00
Total NHM016 SPOT										0.00	500,000,000	3,500,000,00
Total For NHM016										0.00	500,000,000	3,500,000,00
NHM01 _{On} 25/05/2023 Spot Bond					0.00000	103.38173				0.00	0	250,000,00
Total NHM018 SPOT										0.00	0	250,000,00
Total For NHM018										0.00	0	250,000,00
NHM01 _{On} 25/05/2024 Spot Bond					0.00000	105.41196				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 _{On} 25/11/2023 Spot Bond					0.00000	104.21861				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 _{On} 26/11/2026 Spot Bond					0.00000	102.33335				0.00	0	43,000,00
Total NHM021 SPOT										0.00	0	43,000,00
Total For NHM021										0.00	0	43,000,00
NI202 _{On} 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	222.26063				0.00	0	
Total NI202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.66000	3.66000	3.66000	214.62505				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	158.95899				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	112.60898				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.05000	5.05000	5.05000	114.75533				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	158.55529				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	262.61362	3.45000	262.53941				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	159.32532				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.30500	3.30500	3.30500	218.59996				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.45000	217.02760	3.45000	216.96629				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.07000	89.39449	5.07000	114.47349				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.33899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.56217				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.14485				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.99055				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.43048				0.00	40,400,000	10,100,00
Total NN022 SPOT										0.00	40,400,000	10,100,00
Total For NN022										0.00	40,400,000	10,100,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.78750				0.00	98,400,000	24,600,00
Total NN023 SPOT										0.00	98,400,000	24,600,00
Total For NN023										0.00	98,400,000	24,600,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.58998				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.15564				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.41386				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	124.05982				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.54800				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.17371				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.06091				0.00	130,000,000	16,300,000
Total NN040 SPOT										0.00	130,000,000	16,300,000
Total For NN040										0.00	130,000,000	16,300,000
NN043 On 03/03/2023 Spot Bond					0.00000	153.76947				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.47212				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	153.55066				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.24764				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.72530				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.35086				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.45478				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.91663				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.59106				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.76117				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.58373				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.95685				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.30875				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.30230				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.06995				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.61729				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.70529				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.61729				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.12967				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.19687				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.99725				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.69341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.61567				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	92.96007				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	123.05000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	115.14000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	125.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	123.49000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	122.01437				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.68505				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.01186				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.68505				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	89.37581				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	92.72631				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.97067				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.15038				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.90409				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.75742				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.53243				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.43065				0.00	0	
Total NQ1A10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.44349				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.13245				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.14735				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.07249				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.90478				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.76831				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.21827				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.16066				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.98425				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.57502				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01073				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.49000	103.83063	8.49000	103.80700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.35500	207.03025	2.35500	206.97784				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.68500	104.38583	11.68500	104.35344			55,249,017,000.00		4,728,200	446,085,200
Total NRA028 SPOT									55,249,017,000.00		4,728,200	446,085,200
Total For NRA028									55,249,017,000.00		4,728,200	446,085,200
NRA02 On 30/11/2028 Spot Bond			100.00000	14.44256	100.00000	14.41059			0.00		0	
Total NRA028/R186 SPOT									0.00		0	
Total For NRA028/R186									0.00		0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.71123			0.00		300,000,000	300,000,000
Total NTC23 SPOT									0.00		300,000,000	300,000,000
Total For NTC23									0.00		300,000,000	300,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.56859			0.00		0	
Total NTC26 SPOT									0.00		0	
Total For NTC26									0.00		0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.66427			0.00		0	
Total NTC27 SPOT									0.00		0	
Total For NTC27									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.67254			0.00		0	
Total NTC28 SPOT									0.00		0	
Total For NTC28									0.00		0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total NTC30 SPOT									0.00		0	
Total For NTC30									0.00		0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51317			0.00		0	19,000,000,000
Total NTC32 SPOT									0.00		0	19,000,000,000
Total For NTC32									0.00		0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	99.98085			0.00		0	
Total NTC33 SPOT									0.00		0	
Total For NTC33									0.00		0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.14417			0.00		0	250,000,000
Total NTC34 SPOT									0.00		0	250,000,000
Total For NTC34									0.00		0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.65533				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.53587				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.87500	108.68326	8.87500	108.65762				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			8.07500	104.34197	8.07500	104.31914				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.25000	109.76668	9.25000	109.73972				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	101.32531				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	104.28937				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.84278				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.49166				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.11347				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.76066				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.47055				0.00	0	
Total PEP03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.46005				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.04999				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.24404				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.02933				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.06500	106.15488	9.17500	105.72544			165,839,814,580,500.00	2,776,154,419,700	1,811,675,229,80	
Total R186 SPOT									5,839,814,580,500.00	776,154,419,700	811,675,229,80	
Total For R186									5,839,814,580,500.00	776,154,419,700	811,675,229,80	
R197 On 07/12/2023 Spot Bond			0.85000	330.40201	0.85500	330.31004			163,899,169,710,000.00	192,822,552,600	193,754,400,20	
Total R197 SPOT									3,899,169,710,000.00	192,822,552,600	193,754,400,20	
Total For R197									3,899,169,710,000.00	192,822,552,600	193,754,400,20	
R202 On 07/12/2033 Spot Bond			4.25100	243.90235	4.27000	243.40388			464,849,964,282,600.00	109,350,732,600	211,223,753,80	
Total R202 SPOT									4,849,964,282,600.00	109,350,732,600	211,223,753,80	
Total For R202									4,849,964,282,600.00	109,350,732,600	211,223,753,80	
R2023 On 28/02/2023 Spot Bond			6.85000	103.66301	6.89000	103.62093			062,024,000,000,000.00	155,040,000,000	271,710,800,00	
Total R2023 SPOT									2,024,000,000,000.00	155,040,000,000	271,710,800,00	
Total For R2023									2,024,000,000,000.00	155,040,000,000	271,710,800,00	
R2030 On 31/01/2030 Spot Bond			10.52000	87.07446	10.56500	86.83983			878,805,716,468,000.00	3,030,304,725,900	1,103,568,930,60	
Total R2030 SPOT									8,805,716,468,000.00	030,304,725,900	103,568,930,60	
Total For R2030									8,805,716,468,000.00	030,304,725,900	103,568,930,60	
R2032 On 31/03/2032 Spot Bond			10.92500	86.92130	10.99000	86.55585			421,090,504,380,000.00	1,960,740,549,600	1,776,364,979,10	
Total R2032 SPOT									21,090,504,380,000.00	960,740,549,600	776,364,979,10	
Total For R2032									21,090,504,380,000.00	960,740,549,600	776,364,979,10	
R2035 On 28/02/2035 Spot Bond			11.18500	88.19202	11.23000	87.90015			314,984,901,168,000.00	1,101,026,812,800	1,425,553,706,80	
Total R2035 SPOT									14,984,901,168,000.00	101,026,812,800	425,553,706,80	
Total For R2035									14,984,901,168,000.00	101,026,812,800	425,553,706,80	
R2037 On 31/01/2037 Spot Bond			11.34500	79.91244	11.38500	79.64995			976,736,066,252,000.00	879,394,981,600	1,729,363,287,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2037 SPOT									6,736,066,252,000.00	879,394,981,600	729,363,287,900
Total For R2037									6,736,066,252,000.00	879,394,981,600	729,363,287,900
R2040 On 31/01/2040 Spot Bond			11.39000	81.96114	11.43500	81.64708			508,868,661,908,000.00	220,269,417,200	1,411,524,639,700
Total R2040 SPOT									18,868,661,908,000.00	220,269,417,200	411,524,639,700
Total For R2040									18,868,661,908,000.00	220,269,417,200	411,524,639,700
R2044 On 31/01/2044 Spot Bond			11.37500	78.98938	11.41000	78.73582			543,557,644,900,000.00	311,521,551,200	1,148,424,344,300
Total R2044 SPOT									13,557,644,900,000.00	311,521,551,200	148,424,344,300
Total For R2044									13,557,644,900,000.00	311,521,551,200	148,424,344,300
R2048 On 28/02/2048 Spot Bond			11.32500	82.16731	11.37500	81.80671			338,861,191,735,000.00	2,590,627,919,800	3,339,579,371,800
Total R2048 SPOT									18,861,191,735,000.00	590,627,919,800	339,579,371,800
Total For R2048									18,861,191,735,000.00	590,627,919,800	339,579,371,800
R209 On 31/03/2036 Spot Bond			11.18500	67.85190	11.23000	67.60011			618,261,296,108,500.00	591,708,654,100	833,601,238,700
Total R209 SPOT									18,261,296,108,500.00	591,708,654,100	333,601,238,700
Total For R209									18,261,296,108,500.00	591,708,654,100	333,601,238,700
R210 On 31/03/2028 Spot Bond			2.94000	222.83506	2.95000	222.65956			423,972,086,244,000.00	144,208,192,600	303,052,456,800
Total R210 SPOT									13,972,086,244,000.00	144,208,192,600	303,052,456,800
Total For R210									13,972,086,244,000.00	144,208,192,600	303,052,456,800
R213 On 28/02/2031 Spot Bond			10.81000	81.85793	10.86500	81.57487			370,027,923,184,000.00	1,144,313,406,400	1,269,022,272,400
Total R213 SPOT									70,027,923,184,000.00	144,313,406,400	269,022,272,400
Total For R213									70,027,923,184,000.00	144,313,406,400	269,022,272,400
R214 On 28/02/2041 Spot Bond			11.29500	65.68782	11.34500	65.39890			433,645,578,487,500.00	303,996,952,500	876,570,645,900
Total R214 SPOT									13,645,578,487,500.00	303,996,952,500	376,570,645,900
Total For R214									13,645,578,487,500.00	303,996,952,500	376,570,645,900
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.19744			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.93029			0.00	42,800,000	10,700,000
Total RDFB14 SPOT									0.00	42,800,000	10,700,000
Total For RDFB14									0.00	42,800,000	10,700,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.20964			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.54330			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									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
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.47831				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.59027				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.53734				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.39744				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.06923				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.54524				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.18389				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.11406				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.88728				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.65553				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	95.83820				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.33382				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.03175				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.94083				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.29784				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05734				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.14912				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.41931				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.14026				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.98183				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.18152				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.61312				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.35124				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.58844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.54837				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.58652				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.63167				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.74190				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.95233				0.00	0	12,710,000,00
Total RN2027 SPOT										0.00	0	12,710,000,00
Total For RN2027										0.00	0	12,710,000,00
RW23 On 10/12/2023 Spot Bond			8.67000	102.29044	8.67000	102.26673				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68000	94.99213	11.68000	94.96267				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.16500	92.87225	12.16500	92.84229				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.90544				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.24500	94.19378	11.24500	94.16563				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.05321			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.08280			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.43000	103.93496	9.43000	103.90894			0.00	0	612,700,00
Total SBS20 SPOT									0.00	0	612,700,00
Total For SBS20									0.00	0	612,700,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.08563			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.68000	106.48759	8.68000	106.46260			0.00	0	40,000,00
Total SBS27 SPOT									0.00	0	40,000,00
Total For SBS27									0.00	0	40,000,00
SBS3 On 25/05/2026 Spot Bond			9.50500	97.29896	9.50500	97.27441			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.79000	101.18888	9.79000	101.16246			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.76000	106.14166	8.76000	106.11694			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.05500	100.05229	9.05500	100.02781			0.00	0	1,235,000,00
Total SBS38 SPOT									0.00	0	1,235,000,00
Total For SBS38									0.00	0	1,235,000,00
SBS39 On 29/01/2030 Spot Bond			10.57000	95.59430	10.57000	95.56709			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.25000	103.10099	6.25000	103.08366			0.00	0	
Total SBS41 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 SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.23000	106.12175	9.23000	106.09573				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.97000	105.66232	9.97000	105.63438				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.11500	106.66035	7.11500	106.63975				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.77225				0.00	5,600,000,000	2,800,000,000
Total SBS47 SPOT										0.00	5,600,000,000	2,800,000,000
Total For SBS47										0.00	5,600,000,000	2,800,000,000
SBS51 On 31/01/2024 Spot Bond			8.48000	8.48000	8.48000	101.69535				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.07351				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.94924				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.64879				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.68704				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.37667				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.16305				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.59871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.53005				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.51763				0.00	15,840,000,000	7,920,000,000
Total SBS65 SPOT										0.00	15,840,000,000	7,920,000,000
Total For SBS65										0.00	15,840,000,000	7,920,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.47986				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.12279				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.92626				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.82536				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.65074				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.26171				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.01754				0.00	280,000,000	140,000,000
Total SBS74 SPOT										0.00	280,000,000	140,000,000
Total For SBS74										0.00	280,000,000	140,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	100.01836				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.01899				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			1.97500	325.55796	1.97500	325.47891				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	223.86927				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.81071				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.52098				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.38232				0.00	3,085,600,000	2,803,545,800
Total SBT102 SPOT										0.00	3,085,600,000	2,803,545,800
Total For SBT102										0.00	3,085,600,000	2,803,545,800
SBT10 On 31/03/2024 Spot Bond					0.00000	104.05512				0.00	0	400,000
Total SBT103 SPOT										0.00	0	400,000
Total For SBT103										0.00	0	400,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.21061				0.00	2,050,000,000	900,000,000
Total SBT104 SPOT										0.00	2,050,000,000	900,000,000
Total For SBT104										0.00	2,050,000,000	900,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.09189				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.44158				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.22724				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.56668				0.00	151,200,000	62,800,000
Total SBT201 SPOT										0.00	151,200,000	62,800,000

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 SBT201										0.00	151,200,000	62,800,000
SBT201 On 03/12/2023 Spot Bond					0.00000	102.20644				0.00	200,000,000	610,000,000
Total SBT202 SPOT										0.00	200,000,000	610,000,000
Total For SBT202										0.00	200,000,000	610,000,000
SBT202 On 03/12/2023 Spot Bond			8.26000	104.21502	8.26000	104.19197				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.65561				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.15026				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.36234				0.00	458,000,000	364,500,000
Total SBT207 SPOT										0.00	458,000,000	364,500,000
Total For SBT207										0.00	458,000,000	364,500,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.11530				0.00	3,800,000,000	1,900,000,000
Total SBT208 SPOT										0.00	3,800,000,000	1,900,000,000
Total For SBT208										0.00	3,800,000,000	1,900,000,000
SBT208 On 29/06/2026 Spot Bond					0.00000	100.59204				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.33955				0.00	1,634,000,000	1,634,000,000
Total SLI5 SPOT										0.00	1,634,000,000	1,634,000,000
Total For SLI5										0.00	1,634,000,000	1,634,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.53992				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.12500	96.18074	10.12500	96.15450				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.18030				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.13895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.21962				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.20977				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.28842				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.19019				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.28842				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.26874				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.40634				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.22952				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.32773				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.31787				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.58500	105.55337	8.58500	105.52914				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	101.02358				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.28907				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.16603				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.11535				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.31785				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03024				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.05150				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.48298				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.42908				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.08545				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.21780				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.70520				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.61592				0.00	0	3,010,000.00
Total SPG010 SPOT										0.00	0	3,010,000.00
Total For SPG010										0.00	0	3,010,000.00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.13316				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.12397				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.25188				0.00	0	100,000.00
Total SSA07 SPOT										0.00	0	100,000.00
Total For SSA07										0.00	0	100,000.00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.38674				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.36500	3.36500	3.36500	158.30599				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.15000	105.84289	9.15000	105.81703				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.35500	84.04835	10.35500	84.02529				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.23881				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.13566				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.29000	104.51249	8.29000	104.48930				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.20000	112.69865	5.20000	112.66134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.26886				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.88850				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.66547				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			1.88500	1.88500	1.88500	325.86347				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.01934				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.86392				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.24572				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	158.78581				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	112.66134				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	112.81497				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	209.48951				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.01830				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00091				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.69145				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67546				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.66528				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.49917				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.59115				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.14068				0.00	46,000,000	11,500,000
Total SSN078 SPOT										0.00	46,000,000	11,500,000
Total For SSN078										0.00	46,000,000	11,500,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.09728				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.77895				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.82094				0.00	0	
Total SSN083 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	224.78024				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.62511				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	98.32981				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.85799				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.08809				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.86560				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.23000	83.83654	11.23000	83.81124				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.68479				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.28000	207.94370	4.28000	207.88032				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.32500	221.23632	5.32500	221.16269				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.21163				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.50521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.62327				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.81179				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.14434				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	99.99073				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.90196				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	101.46780				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	101.89653				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.84335				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.96991				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.70437				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 09/09/2022 Spot Bond					0.00000	100.67301				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.75973				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.73784				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.71931				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.71123				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.71931				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.71328				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.68753				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.53243				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.56281				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.45233				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.28026				0.00	0	
Total SSN173 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 SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.30444				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.18293				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.26803				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.66500	101.12043	9.66500	101.09435				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.95219				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.99160				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.03198				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.04617				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.07611				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.05839				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.07611				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.11962	7.21000	103.09944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.33973	7.72000	103.31811				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.33678				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.50224				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.28660				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.49128				0.00	500,000,000	500,000,000
Total TFS154 SPOT										0.00	500,000,000	500,000,000
Total For TFS154										0.00	500,000,000	500,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.11160				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.26869				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.81827				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.38520				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.10453				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.38135				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.96403				0.00	2,000,000,000	2,000,000,000
Total TFS165 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS165										0.00	2,000,000,000	2,000,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.10680				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.24857				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.14482				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.72560				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.88787				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.06204				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.14387				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.10962				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.70845				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.08013				0.00	0	
Total TH15A5 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 TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.06926				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.15083				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.19951				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.19930				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.23414				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.30355				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.19160				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.98336				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.73890				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.56888				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.06106				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.07635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.67192	8.49000	103.64811				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.11813				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.08521				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.05857				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.07989				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.49340	5.76000	102.47733				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.11890				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.36988				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.18627				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.17386				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.25893				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.23589				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.55468				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.70508				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.61662				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.15582				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.12925				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.12040				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.21957				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.17884				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.17353				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.54513				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47970				0.00	0	
Total TH17D2 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 TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.43902				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.95219				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.97883				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.82174				0.00	0	3,000,000,00
Total TL23 SPOT										0.00	0	3,000,000,00
Total For TL23										0.00	0	3,000,000,00
TL24 On 05/09/2022 Spot Bond			7.69000	103.66819	7.69000	103.64653				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.61000	105.59174	8.61000	105.56755				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.96224				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.43186				0.00	55,200,000	13,800,00
Total TL27 SPOT										0.00	55,200,000	13,800,00
Total For TL27										0.00	55,200,000	13,800,00
TL28 On 24/04/2025 Spot Bond			9.64500	101.52047	9.64500	101.49435				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.51881				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.50052				0.00	0	1,000,000,00
Total TL30 SPOT										0.00	0	1,000,000,00
Total For TL30										0.00	0	1,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.52926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.72131				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.79000	104.78156	8.79000	104.75707			63,149,118,000.00	7,184,200	1,183,007,50	
Total TN23 SPOT									63,149,118,000.00	7,184,200	1,183,007,50	
Total For TN23									63,149,118,000.00	7,184,200	1,183,007,50	
TN23/R On 06/11/2023 Spot Bond			100.00000	44.70141	100.00000	44.60301			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			10.02500	102.80519	10.02500	102.77742			102,886,575,000.00	10,263,000	1,686,620,70	
Total TN25 SPOT									102,886,575,000.00	10,263,000	1,686,620,70	
Total For TN25									102,886,575,000.00	10,263,000	1,686,620,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.12781	100.00000	21.08053			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.27500	92.50316	11.27500	92.47558			99,111,760,000.00	8,790,400	18,598,495,70	
Total TN27 SPOT									99,111,760,000.00	8,790,400	18,598,495,70	
Total For TN27									99,111,760,000.00	8,790,400	18,598,495,70	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.74193	100.00000	11.71608			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.49500	94.15914	11.49500	99.24430			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			12.16500	94.62893	12.16500	94.59841			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	117.95539	8.00000	117.93012			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN34 On 07/02/2034 Spot Bond			12.43700	93.12957	12.43700	98.75449			0.00	0		
Total TN34 SPOT									0.00	0		
Total For TN34									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.70500	89.43872	12.70500	89.40862				0.00	0	3,120,000,00
Total TN40 SPOT										0.00	0	3,120,000,00
Total For TN40										0.00	0	3,120,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.19708	10.75000	103.16755				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.42998				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.54489				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.62000	100.68158	5.62000	102.29565				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.54448				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.53945				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.55035				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.56541				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.78848	7.61000	100.75789				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.47612				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.95821				0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.00000	102.07635	8.00000	102.05451				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.16454				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.46544				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.22420				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.13428				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.29000	104.11184	8.29000	104.08874				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.13428				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.47431	8.62000	102.45069				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.46693				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.67726				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.62159				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.59150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.78685				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.78685				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.28718				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.82848				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.65788				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.07871				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.38610				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.87259				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.40108				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.95862				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 23/08/2022 Spot Bond					0.00000	100.92912				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.90113				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.80068				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.72520				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.29633				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.24403				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			832,000,000,000.00	58,320,000,000	48,000,000,000	
Total TWC416 SPOT									12,000,000,000,000.00	58,320,000,000	48,000,000,000	
Total For TWC416									12,000,000,000,000.00	58,320,000,000	48,000,000,000	
TWC41 On 20/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			290,000,000,000.00	12,900,000,000	12,900,000,000	
Total TWC417 SPOT									10,000,000,000,000.00	12,900,000,000	12,900,000,000	
Total For TWC417									10,000,000,000,000.00	12,900,000,000	12,900,000,000	
UG26 On 09/03/2026 Spot Bond			11.49500	103.76986	11.49500	103.73834			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.14102			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.26876			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.17051			0.00	0		
Total UU1A04 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 UU1A04									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.29824			0.00	0	
Total UU1A05 SPOT									0.00	0	
Total For UU1A05									0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.32773			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.37489			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.58312			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.62240			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.37735			0.00	0	510,000,00
Total VKE11 SPOT									0.00	0	510,000,00
Total For VKE11									0.00	0	510,000,00
VKE14: On 27/08/2023 Spot Bond					0.00000	101.55545			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	101.12421			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	101.17538			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17: On 27/08/2022 Spot Bond					0.00000	101.00897			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18: On 27/08/2024 Spot Bond					0.00000	101.29694			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03: On 02/10/2023 Spot Bond					0.00000	100.64775			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.72e+017	866,869,719,000	147,341,042,800
Total for SPOT :									1.72e+017	866,869,719,000	147,341,042,800
Total Futures									1.72e+017	866,869,831,351	147,342,823,300
Total Options									6 802 455.00	7,500	163,600
Grand Total:									1.72e+017	866,869,838,851	147,342,987,000