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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2022

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			12.02707	75.65615	12.10480	75.28083			0.00	0	
ES33	On	03/11/2022	Bond Future			12.23328	73.07155	12.31411	72.69122			0.00	0	
ES33	On	02/02/2023	Bond Future			12.41595	74.43618	12.50007	74.04969			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.59649	72.06364	12.68415	71.67012			0.00	0	
ES33	On	03/08/2023	Bond Future			12.77150	73.49693	12.86289	73.09589			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.37050	74.10381	12.44800	73.67347			0.00	0	
ES42	On	03/11/2022	Bond Future			12.55871	71.01967	12.63933	70.58341			0.00	0	
ES42	On	02/02/2023	Bond Future			12.71987	72.34847	12.80359	71.90501			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.88619	69.46634	12.97337	69.01477			0.00	0	
ES42	On	03/08/2023	Bond Future			13.04281	70.84977	13.13348	70.38953			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			162.53841	162.53841	162.51817	162.51817			0.00	0	4,05

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			165.11849	165.11849	165.09989	165.09989			0.00	0	8,11
I2025	On	02/02/2023	Bond Future			166.49794	166.49794	166.48088	166.48088			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			169.67085	169.67085	169.65421	169.65421			0.00	0	
I2025	On	03/08/2023	Bond Future			171.27613	171.27613	171.25972	171.25972			0.00	0	
Total I2025 Future												0.00	0	14,11
Total For I2025												0.00	0	14,11
I2029	On	04/08/2022	Bond Future			119.13758	119.13758	119.15545	119.15545			0.00	0	1,6
I2029	On	03/11/2022	Bond Future			119.77061	119.77061	119.79024	119.79024			0.00	0	1,5
I2029	On	02/02/2023	Bond Future			122.00494	122.00494	122.02642	122.02642			0.00	0	7,
I2029	On	04/05/2023	Bond Future			123.03140	123.03140	123.05404	123.05404			0.00	0	
I2029	On	03/08/2023	Bond Future			125.47376	125.47376	125.49722	125.49722			0.00	0	
Total I2029 Future												0.00	0	3,9
Total For I2029												0.00	0	3,9
I2033	On	04/08/2022	Bond Future			112.82617	112.82617	112.39162	112.39162			0.00	0	3,7
I2033	On	03/11/2022	Bond Future			113.28313	113.28313	112.84304	112.84304			0.00	0	1,0
I2033	On	02/02/2023	Bond Future			115.39605	115.39605	114.94921	114.94921			0.00	0	5,9
I2033	On	04/05/2023	Bond Future			116.21077	116.21077	115.75595	115.75595			0.00	0	
I2033	On	03/08/2023	Bond Future			118.51758	118.51758	118.05419	118.05419			0.00	0	
Total I2033 Future												0.00	0	10,81
Total For I2033												0.00	0	10,81
I2038	On	04/08/2022	Bond Future			126.83484	126.83484	126.02343	126.02343			0.00	0	3,4
I2038	On	03/11/2022	Bond Future			128.84827	128.84827	128.02527	128.02527			2,576,965.40	20	5,1
I2038	On	02/02/2023	Bond Future			129.33883	129.33883	128.50203	128.50203			0.00	0	
I2038	On	04/05/2023	Bond Future			131.80416	131.80416	130.95192	130.95192			0.00	0	
I2038	On	03/08/2023	Bond Future			132.43806	132.43806	131.56943	131.56943			0.00	0	
Total I2038 Future												2,576,965.40	20	8,5
Total For I2038												2,576,965.40	20	8,5
I2046	On	04/08/2022	Bond Future			114.70722	114.70722	114.50026	114.50026			0.00	0	4,8
I2046	On	03/11/2022	Bond Future			114.55121	114.55121	114.34231	114.34231			0.00	0	13,4
I2046	On	02/02/2023	Bond Future			116.68881	116.68881	116.47736	116.47736			0.00	0	
I2046	On	04/05/2023	Bond Future			116.87261	116.87261	116.65810	116.65810			0.00	0	
I2046	On	03/08/2023	Bond Future			119.19358	119.19358	118.97515	118.97515			0.00	0	
Total I2046 Future												0.00	0	18,33
Total For I2046												0.00	0	18,33
I2050	On	04/08/2022	Bond Future			115.12622	115.12622	115.10569	115.10569			0.00	0	1,9
I2050	On	03/11/2022	Bond Future			116.95355	116.95355	116.93441	116.93441			0.00	0	9,5
I2050	On	02/02/2023	Bond Future			117.01072	117.01072	116.99230	116.99230			0.00	0	
I2050	On	04/05/2023	Bond Future			119.24109	119.24109	119.22265	119.22265			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			119.40637	119.40637	119.38811	119.38811			0.00	0	
Total I2050 Future												0.00	0	11,48
Total For I2050												0.00	0	11,48
R186	On	04/08/2022	Bond Future			8.92635	106.99769	8.93875	106.95213		5.54	2,524,503,497.86	23,594	56,52
R186	On	03/11/2022	Bond Future			9.11305	108.66981	9.12601	108.62485		5.63	667,123,963.59	6,139	63,16
R186	On	02/02/2023	Bond Future			9.24317	105.37256	9.25675	105.32812		5.60	0.00	0	
R186	On	04/05/2023	Bond Future			9.37980	107.35883	9.39436	107.31407		5.30	0.00	0	
R186	On	03/08/2023	Bond Future			9.50480	104.16617	9.52052	104.12094		5.17	0.00	0	
Total R186 Future												3,191,627,461.45	29,733	119,65
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	7.35	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			3,023.49000	3.02349	2,977,940	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,010	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,985.45000	2.98545	2,939,900	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,010	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,947.42000	2.94742	2,901,870	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			7,591.50000	7.59150	7,545,940	7.35	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	5.36	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			3,672.74000	3.67274	3,627,180	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,034.04000	3.03404	3,079,610	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			0.04000	0.00004	0,050	6.52	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,010	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			503.11000	0.50311	482,570	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,596.14000	2.59614	2,530,640	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			510.90000	0.51090	491,770	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,568.38000	2.56838	2,504,290	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			518.79000	0.51879	501,100	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,540.74000	2.54074	2,478,090	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			899.36000	0.89936	934,460	5.61	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,651.94000	1.65194	1,642,080	5.61	0.00	0	4,32
R186	On	03/11/2022	Bond Future	8.23	Call			312.70000	0.31270	271,060	5.57	0.00	0	4,32
R186	On	03/11/2022	Bond Future	8.23	Put			3,479.05000	3.47905	3,392,450	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,679.60000	3.67960	3,595,630	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			598.33000	0.59833	560,060	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,652.31000	3.65231	3,569,600	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			585.11000	0.58511	544,590	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,706.96000	3.70696	3,622,000	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			591.69000	0.59169	552,160	5.38	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,131.29000	1.13129	1,168,520	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,883.98000	2.88398	2,876,450	5.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/05/2023	Bond Future	8.84	Call		1,141.15000	1.14115	1,180,660	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,862.47000	2.86247	2,857,220	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,121.15000	1.12115	1,156,810	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,905.23000	2.90523	2,896,130	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		2,365.52000	2.36552	2,569,290	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		1,736.58000	1.73658	1,895,120	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		2,382.59000	2.38259	2,587,150	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		1,725.11000	1.72511	1,884,440	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		2,348.49000	2.34849	2,551,480	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		1,748.10000	1.74810	1,905,860	5.31	0.00	0	
Total R186 Option											0.00	0	19,24
Total For R186											3,191,627,461.45	29,733	138,93
R197	On	04/08/2022	Bond Future			331.25926	331.25926	331.23187	331.23187		2,318,814.82	7	1
R197	On	03/11/2022	Bond Future			336.51754	336.51754	336.49373	336.49373		2,355,622.78	7	8
R197	On	02/02/2023	Bond Future			333.96782	333.96782	333.94633	333.94633		0.00	0	
R197	On	04/05/2023	Bond Future			340.33435	340.33435	340.31402	340.31402		0.00	0	
R197	On	03/08/2023	Bond Future			337.94966	337.94966	337.93046	337.93046		0.00	0	
Total R197 Future											4,674,437.60	14	94
Total For R197											4,674,437.60	14	94
R202	On	04/08/2022	Bond Future			243.65542	243.65542	243.50123	243.50123		0.00	0	5,6
R202	On	03/11/2022	Bond Future			247.52329	247.52329	247.36939	247.36939		0.00	0	6,14
R202	On	02/02/2023	Bond Future			247.45157	247.45157	247.29713	247.29713		0.00	0	46
R202	On	04/05/2023	Bond Future			252.16774	252.16774	252.01160	252.01160		0.00	0	
R202	On	03/08/2023	Bond Future			252.31769	252.31769	252.15951	252.15951		0.00	0	
Total R202 Future											0.00	0	12,21
Total For R202											0.00	0	12,21
R2023	On	04/08/2022	Bond Future			6.88370	103.89172	6.81048	103.93134	0.75	0.00	0	24,60
R2023	On	03/11/2022	Bond Future			7.31656	101.59413	7.18053	101.63562	0.45	1,930,288.47	19	3,8
Total R2023 Future											1,930,288.47	19	28,4
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.58	0.00	0
R2023	On	04/08/2022	Bond Future	6.03	Put			424.11000	0.42411	463,730	0.58	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.58	0.00	0
R2023	On	04/08/2022	Bond Future	6.04	Put			418.65000	0.41865	458,270	0.58	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.58	0.00	0
R2023	On	04/08/2022	Bond Future	6.05	Put			413.20000	0.41320	452,820	0.58	0.00	0
R2023	On	03/11/2022	Bond Future	6.25	Call			2.06000	0.00206	1,660	0.32	0.00	0
R2023	On	03/11/2022	Bond Future	6.25	Put			286.80000	0.28680	327,890	0.32	0.00	0
R2023	On	03/11/2022	Bond Future	6.26	Call			2.16000	0.00216	1,770	0.32	0.00	0

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			283.84000	0.28384	324,940	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			2.27000	0.00227	1,890	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			280.88000	0.28088	321,990	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,930,288.47	19	28,4
R2030	On	04/08/2022	Bond Future			10.35017	88.18759	10.41761	87.87040		9.04	257,331,387.62	2,918	40,26
R2030	On	03/11/2022	Bond Future			10.52982	89.56575	10.60029	89.24467		9.51	22,660,134.75	253	41,97
R2030	On	02/02/2023	Bond Future			10.67676	87.20911	10.75055	86.88323		9.58	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.83129	88.85353	10.90878	88.52199		9.24	0.00	0	
R2030	On	03/08/2023	Bond Future			10.98379	86.59279	11.06540	86.25503		9.25	0.00	0	
Total R2030 Future												279,991,522.37	3,171	87,43
R2030	On	04/08/2022	Bond Future	10.95	Call			2,454.45000	2.45445	2,773,740	10.39	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1.08000	0.00108	3,180	10.39	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,244.53000	4.24453	3,927,340	6.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,194.71000	4.19471	3,877,520	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,144.92000	4.14492	3,827,730	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	14.52	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,696.78000	10.69678	10,379,590	14.52	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	10.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,728.28000	6.72828	6,411,090	10.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,139.22000	3.13922	2,956,130	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			744.71000	0.74471	886,270	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,638.66000	4.63866	5,018,520	10.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,104.07000	3.10407	2,924,550	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			369.40000	0.36940	428,180	10.62	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			382.40000	0.38240	424,910	9.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,599.85000	4.59985	4,321,280	9.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			732.82000	0.73282	870,810	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			756.75000	0.75675	901,910	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,069.10000	3.06910	2,893,180	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			886.05000	0.88605	1,068,240	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,730.02000	2.73002	2,591,130	9.28	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			3,784.01000	3.78401	4,217,290	10.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,193.27000	1.19327	1,300,670	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			925.12000	0.92512	1,097,330	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,359.68000	4.35968	4,206,010	9.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	10.00	Call			937.19000	0.93719	1,111,280	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			949.37000	0.94937	1,125,360	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,291.43000	4.29143	4,141,540	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			716.80000	0.71680	855,290	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,036.13000	5.03613	4,848,740	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			747.10000	0.74710	890,680	9.12	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,453.56000	1.45356	1,546,400	9.96	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			866.45000	0.86645	1,029,550	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,532.79000	4.53279	4,370,010	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			285.34000	0.28534	397,400	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,471.54000	7.47154	7,257,720	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			587.50000	0.58750	716,070	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,325.49000	4.32549	4,173,700	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			706.91000	0.70691	843,660	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,073.11000	5.07311	4,883,980	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			141.80000	0.14180	231,650	9.57	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,252.55000	9.25255	9,016,520	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			216.32000	0.21632	319,850	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,926.00000	4.92600	4,743,700	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,515.27000	1.51527	1,603,430	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,233.94000	3.23394	3,652,660	9.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,186.15000	8.18615	7,963,800	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			232.13000	0.23213	337,890	9.44	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			8,005.28000	8.00528	7,785,160	9.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,565.79000	5.56579	5,368,480	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			4,402.03000	4.40203	4,841,850	10.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			968.89000	0.96889	1,082,830	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			3,123.78000	3.12378	3,537,820	9.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,039.68000	1.03968	1,190,390	10.17	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			7,190.51000	7.19051	7,654,600	10.61	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			724.50000	0.72450	857,050	10.61	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,915.00000	1.91500	2,199,460	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,507.28000	3.50728	3,460,200	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,098.20000	2.09820	2,424,040	8.99	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,211.68000	3.21168	3,205,980	8.99	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,650.30000	3.65030	4,112,230	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,834.36000	1.83436	1,964,750	9.52	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,728.45000	1.72845	1,973,690	8.87	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,846.84000	3.84684	3,760,540	8.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,882.90000	1.88290	2,159,890	8.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		3,562.59000	3.56259	3,508,040	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,898.90000	1.89890	2,179,630	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,534.87000	3.53487	3,484,060	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		846.63000	0.84663	951,410	8.82	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put		6,344.57000	6.34457	6,117,810	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		952.42000	0.95242	1,059,680	8.79	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.78	Put		5,944.66000	5.94466	5,720,380	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,180.14000	1.18014	1,304,990	8.72	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		5,171.42000	5.17142	4,964,730	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		390.62000	0.39062	484,320	9.01	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put		8,901.55000	8.90155	8,663,710	9.01	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		765.33000	0.76533	869,530	8.85	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		7,422.53000	7.42253	7,883,120	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		686.46000	0.68646	815,510	10.67	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		4,427.92000	4.42792	4,908,480	9.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,458.71000	1.45871	1,607,730	9.77	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call		5,701.61000	5.70161	6,183,860	10.17	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,679.65000	6.67965	6,452,310	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,527.36000	3.52736	4,117,000	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,321.87000	2.32187	2,573,750	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,730.82000	1.73082	2,043,730	8.86	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,534.08000	4.53408	4,509,230	8.86	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,106.34000	2.10634	2,502,830	9.00	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		3,843.08000	3.84308	3,901,810	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,355.22000	2.35522	2,604,570	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,503.42000	3.50342	4,091,800	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,338.50000	2.33850	2,589,120	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,010.89000	7.01089	7,598,570	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		997.23000	0.99723	1,247,150	10.63	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,953.97000	7.95397	8,518,320	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		820.43000	0.82043	1,047,020	10.89	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,479.55000	3.47955	4,066,660	9.53	0.00	0	
Total R2030 Option											0.00	0	23,8
Total For R2030											279,991,522.37	3,171	111,2
R2032	On	04/08/2022	Bond Future			10.78495	87.98813	10.85234	87.63204	10.33	509,715,237.09	5,793	55,1
R2032	On	03/11/2022	Bond Future			10.96092	85.21042	11.03105	84.84982	11.42	803,363,839.76	9,428	128,4
R2032	On	02/02/2023	Bond Future			11.10567	86.78190	11.17866	86.41582	11.21	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.25200	84.25851	11.32818	83.88596	11.54	0.00	0	
R2032	On	03/08/2023	Bond Future			11.39071	85.91598	11.47026	85.53643	10.99	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												1,313,079,076.85	15,221	186,23
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			920.21000	0.92021	1,256,160	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.17000	0.00017	3,710	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,258.04000	6.25804	5,901,950	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			5,239.21000	5.23921	5,595,290	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			0.01000	0.00001	0,000	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			115.43000	0.11543	312,120	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			923.27000	0.92327	763,870	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.03000	0.00003	0,720	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			146.89000	0.14689	126,750	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			3,820.24000	3.82024	4,176,250	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			0.29000	0.00029	0,210	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.15000	0.00015	3,270	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,477.16000	3.47716	3,124,190	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,532.76000	3.53276	3,179,410	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,421.61000	3.42161	3,069,060	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			7.61000	0.00761	72,090	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			1,891.73000	1.89173	1,600,120	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			5,796.14000	5.79614	5,440,050	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			10,743.49000	10.74349	10,387,400	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			8,137.11000	8.13711	7,781,020	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	11.22	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			4,091.44000	4.09144	3,736,040	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.13000	0.00013	2,870	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,917.95000	2.91795	2,832,180	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,003.52000	1.00352	1,282,430	11.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			2,882.19000	2.88219	2,800,500	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			376.73000	0.37673	478,970	10.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			4,773.01000	4.77301	4,528,150	10.60	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			728.96000	0.72896	933,970	10.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,565.12000	3.56512	3,409,530	10.82	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			64.33000	0.06433	88,060	10.52	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			3,290.25000	3.29025	3,162,790	10.90	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			986.46000	0.98646	1,261,290	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			6,181.97000	6.18197	5,877,630	10.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			337.98000	0.33798	427,470	10.52	0.00	0	

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			5,242.48000	5.24248	4,971,370	10.52	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			40.80000	0.04080	58,100	10.54	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.16	Put			5,005.39000	5.00539	4,747,030	10.56	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			419.07000	0.41907	534,810	10.60	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.56	Call			828.12000	0.82812	1,061,260	10.90	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,516.98000	9.51698	9,173,680	10.54	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			47.63000	0.04763	66,910	10.53	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,229.14000	9.22914	8,887,820	10.53	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,660.16000	8.66016	8,323,290	10.52	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			218.84000	0.21884	275,100	10.44	0.00	0	7%
R2032	On	03/11/2022	Bond Future	11.55	Call			3,456.45000	3.45645	3,903,300	12.17	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			851.03000	0.85103	937,280	12.17	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,448.46000	6.44846	6,872,010	13.19	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			265.74000	0.26574	328,690	13.19	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,449.27000	1.44927	1,712,890	10.66	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.39	Call			1,033.10000	1.03310	1,206,720	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			525.92000	0.52592	637,020	12.99	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,046.18000	1.04618	1,222,810	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,063.78000	5.06378	4,874,330	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,184.46000	1.18446	1,392,350	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,671.98000	4.67198	4,513,790	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.16	Call			763.69000	0.76369	886,340	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,045.36000	4.04536	3,942,900	10.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			828.13000	0.82813	957,440	10.40	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,810.64000	5.81064	5,573,870	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,019.94000	1.01994	1,190,540	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,144.06000	5.14406	4,948,580	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			10,275.53000	10.27553	9,967,720	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,103.94000	5.10394	4,911,480	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			259.83000	0.25983	328,160	10.52	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,416.73000	9.41673	9,118,980	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			541.89000	0.54189	641,650	10.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,163.93000	7.16393	6,897,610	10.45	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,515.09000	1.51509	1,650,980	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,525.34000	4.52534	5,033,190	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,303.30000	1.30330	1,445,070	11.89	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,915.11000	7.91511	8,392,290	12.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,070.95000	6.07095	5,827,520	10.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			194.88000	0.19488	253,150	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	11.69	Call			4,021.07000	4.02107	4,523,040	11.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		4,353.13000	4.35313	4,363,110	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,097.05000	2.09705	2,483,380	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,045.66000	10.04566	10,569,140	13.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,320.94000	4.32094	4,334,720	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		585.87000	0.58587	736,800	13.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,658.03000	1.65803	1,951,870	11.03	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,208.16000	5.20816	5,129,450	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,078.73000	2.07873	2,461,260	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,115.19000	2.11519	2,505,600	11.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,288.61000	4.28861	4,306,470	11.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Call		3,146.19000	3.14619	3,709,310	11.66	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		2,942.61000	2.94261	3,133,180	11.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,790.99000	2.79099	3,039,700	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,135.26000	4.13526	4,764,820	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,772.04000	2.77204	3,022,050	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,162.94000	4.16294	4,793,460	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,753.20000	2.75320	3,004,170	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,530.59000	4.53059	5,171,970	11.35	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,519.31000	2.51931	2,781,140	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,107.66000	4.10766	4,735,920	11.21	0.00	0	
Total R2032 Option											0.00	0	36,16
Total For R2032											1,313,079,076.85	15,221	222,35
R2035	On	04/08/2022	Bond Future			11.06402	89.25141	11.15133	88.73116	11.56	390,296,415.93	4,373	113,33
R2035	On	03/11/2022	Bond Future			11.23012	86.15586	11.32078	85.62850	12.87	92,531,393.64	1,074	28,96
R2035	On	02/02/2023	Bond Future			11.37116	87.74331	11.46534	87.20743	12.76	0.00	0	72,17
R2035	On	04/05/2023	Bond Future			11.50557	84.89624	11.60346	84.35070	13.08	0.00	0	
R2035	On	03/08/2023	Bond Future			11.63457	86.56562	11.73641	86.00967	12.71	0.00	0	
Total R2035 Future											482,827,809.57	5,447	214,47
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	16.17	0.00	0	39
R2035	On	04/08/2022	Bond Future	9.53	Put		10,451.54000	10.45154	9,931,290	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,010	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		440.12000	0.44012	950,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		566.80000	0.56680	556,430	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		5,800.15000	5.80015	6,320,480	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		7.42000	0.00742	123,670	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,622.58000	2.62258	2,218,580	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		8.38000	0.00838	131,900	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,804.29000	3.80429	3,314,460	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		9.44000	0.00944	140,560	16.17	0.00	0	

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			2,500.81000	2.50081	2,111,680	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,317.72000	8.31772	7,797,480	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			0.61000	0.00061	31,030	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			2,561.61000	2.56161	2,164,880	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			0.01000	0.00001	0,090	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			2.71000	0.00271	71,730	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,115.52000	3.11552	2,664,290	16.17	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,113.62000	3.11362	3,009,870	12.48	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,301.34000	1.30134	1,748,860	12.57	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			2,890.55000	2.89055	2,810,710	12.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,497.82000	1.49782	1,973,470	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,444.00000	9.44400	8,959,700	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			274.27000	0.27427	392,650	11.65	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			6,494.69000	6.49469	6,085,710	11.65	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			514.22000	0.51422	730,930	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			269.22000	0.26922	333,310	15.10	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,166.48000	1.16648	1,590,090	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,549.47000	1.54947	2,031,990	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,546.82000	2.54682	2,501,980	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,639.18000	7.63918	8,230,630	15.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,027.45000	5.02745	4,716,800	11.95	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			2,613.08000	2.61308	2,561,370	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			72.23000	0.07223	115,290	11.59	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,523.52000	1.52352	2,002,710	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,579.80000	2.57980	2,531,630	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,457.26000	1.45726	1,850,960	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,868.77000	4.86877	4,726,590	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,787.26000	1.78726	2,256,890	12.22	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			4,187.85000	4.18785	4,121,600	12.22	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,808.13000	1.80813	2,282,580	12.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,095.99000	1.09599	1,397,680	11.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,840.94000	5.84094	5,606,750	11.87	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,421.35000	1.42135	1,806,610	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,952.90000	4.95290	4,802,280	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,439.23000	1.43923	1,828,590	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			511.85000	0.51185	636,780	15.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			651.76000	0.65176	851,670	11.73	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,641.74000	7.64174	7,305,770	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,009.70000	1.00970	1,287,350	11.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,123.33000	6.12333	5,865,100	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
R2035	On	02/02/2023	Bond Future	10.64	Call			1,066.66000	1.06666	1,360,340	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			4,149.77000	4.14977	4,088,340	12.23	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			285.84000	0.28584	403,120	11.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			10,462.46000	10.46246	10,043,860	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			307.38000	0.30738	430,530	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,218.04000	10.21804	9,805,310	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			330.21000	0.33021	459,420	11.73	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,910.73000	4.91073	4,764,210	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,781.56000	1.78156	1,946,200	13.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,556.17000	4.55617	5,259,730	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,712.45000	1.71245	1,880,130	13.39	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,657.45000	9.65745	10,318,260	15.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,975.95000	9.97595	9,569,280	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,934.26000	5.93426	5,692,060	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,409.29000	4.40929	5,109,810	13.34	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,011.98000	1.01198	1,244,660	15.13	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,409.35000	2.40935	2,931,850	12.73	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,864.23000	4.86423	4,841,190	12.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,473.84000	2.47384	3,010,110	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,755.52000	4.75552	4,746,250	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,495.68000	2.49568	3,036,230	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,719.74000	4.71974	4,714,750	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			570.30000	0.57030	734,690	12.25	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			11,164.12000	11.16412	10,782,970	12.25	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,142.08000	1.14208	1,385,670	12.22	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			8,093.49000	8.09349	7,791,540	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,388.50000	1.38850	1,679,420	12.28	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			2,517.35000	2.51735	3,062,760	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,683.84000	4.68384	4,683,710	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			6,325.24000	6.32524	7,138,310	14.24	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,761.90000	1.76190	2,029,430	14.24	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			9,136.45000	9.13645	9,914,670	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,230.90000	7.23090	6,976,280	12.28	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,238.99000	3.23899	3,532,180	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			4,593.35000	4.59335	5,438,740	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,284.86000	3.28486	3,574,300	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			4,623.26000	4.62326	5,470,530	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,261.69000	3.26169	3,553,010	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,653.59000	4.65359	5,502,730	12.95	0.00	0	

Contract 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												482,827,809.57	5,447	229,10
R2037	On	04/08/2022	Bond Future			11.23802	80.86745	11.30510	80.46420		12.98	109,171,057.50	1,350	120,03
R2037	On	03/11/2022	Bond Future			11.39384	82.13124	11.46331	81.72268		13.74	62,419,742.40	760	27,87
R2037	On	02/02/2023	Bond Future			11.52582	79.38740	11.59781	78.97236		14.39	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.66060	80.88487	11.73532	80.46238		14.04	0.00	0	
R2037	On	03/08/2023	Bond Future			11.79280	78.21753	11.87045	77.78705		14.40	0.00	0	
Total R2037 Future												171,590,799.90	2,110	211,35
R2037	On	04/08/2022	Bond Future	10.91	Call			13.61000	0.01361	140,740	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,432.67000	2.43267	2,156,550	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			265.33000	0.26533	667,810	18.10	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	11.21	Put			837.92000	0.83792	837,150	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			921.30000	0.92130	1,410,120	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			237.51000	0.23751	323,080	18.10	0.00	0	3
R2037	On	04/08/2022	Bond Future	10.90	Put			2,493.84000	2.49384	2,210,520	18.10	0.00	0	3
R2037	On	04/08/2022	Bond Future	11.95	Call			3,729.19000	3.72919	4,138,850	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			1.12000	0.00112	7,530	18.10	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,040	18.10	0.00	0	3
R2037	On	04/08/2022	Bond Future	10.10	Put			7,725.92000	7.72592	7,322,710	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			10.84000	0.01084	123,870	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,555.21000	2.55521	2,264,990	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			12.16000	0.01216	132,090	18.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,570.39000	1.57039	2,006,260	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,535.78000	2.53578	2,563,090	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,596.94000	1.59694	2,035,750	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,502.72000	2.50272	2,532,970	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,623.91000	1.62391	2,065,460	13.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,470.15000	2.47015	2,503,140	13.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,801.90000	4.80190	4,797,550	13.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,523.19000	1.52319	1,924,590	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			4,886.23000	4.88623	4,872,590	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,541.95000	1.54195	1,947,890	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			4,843.95000	4.84395	4,834,850	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,560.87000	1.56087	1,971,560	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			4,883.66000	4.88366	4,934,460	13.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,688.15000	3.68815	4,298,240	14.08	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			3,437.11000	3.43711	3,624,710	14.08	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,908.51000	1.90851	2,270,980	13.32	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			6,034.00000	6.03400	5,973,980	13.32	0.00	0	

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	11.30	Call			2,448.67000	2.44867	2,913,370	13.54	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			10,927.69000	10.92769	11,538,760	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			792.06000	0.79206	980,640	16.63	0.00	0	46
R2037	On	04/05/2023	Bond Future	11.31	Call			2,470.48000	2.47048	2,939,340	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			4,920.91000	4.92091	4,967,280	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,492.13000	2.49213	2,965,420	13.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			4,958.06000	4.95806	5,000,270	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,296.42000	3.29642	3,734,800	14.83	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,740.63000	4.74063	5,611,170	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			3,273.12000	3.27312	3,713,180	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,679.89000	4.67989	5,547,060	14.81	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,319.86000	3.31986	3,756,550	14.81	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,710.22000	4.71022	5,579,080	14.83	0.00	0	
Total R2037 Option												0.00	0	3,45
Total For R2037												171,590,799.90	2,110	214,84
R2040	On	04/08/2022	Bond Future			11.31255	82.78470	11.39460	82.25413		13.72	8,278,470.00	100	83,16
R2040	On	03/11/2022	Bond Future			11.46277	84.07841	11.54776	83.54056		14.53	52,549,006.25	625	39,96
R2040	On	02/02/2023	Bond Future			11.59018	81.12012	11.67825	80.57342		15.25	0.00	0	62,35
R2040	On	04/05/2023	Bond Future			11.71977	82.65046	11.81114	82.09378		14.88	0.00	0	
R2040	On	03/08/2023	Bond Future			11.84670	79.76749	11.94159	79.20022		15.31	0.00	0	
Total R2040 Future												60,827,476.25	725	185,52
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			12,147.46000	12.14746	11,616,890	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.23000	0.00023	18,600	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call			24.64000	0.02464	229,270	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,289.72000	2.28972	1,963,780	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			5,166.11000	5.16611	5,697,650	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			4,667.75000	4.66775	4,155,550	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			19.05000	0.01905	204,060	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			0.10000	0.00010	1,070	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put			2,418.60000	2.41860	2,073,040	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			21.69000	0.02169	216,380	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,353.96000	2.35396	2,018,080	19.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			2,047.55000	2.04755	2,628,270	14.53	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			2,349.11000	2.34911	2,391,980	14.53	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,921.89000	3.92189	4,593,260	15.42	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	12.00	Put			1,151.71000	1.15171	1,285,230	15.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,468.11000	1.46811	1,979,740	14.19	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	11.30	Put			3,051.81000	3.05181	3,025,590	14.19	0.00	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		1,715.59000	1.71559	2,260,320	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,718.43000	2.71843	2,725,310	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,744.55000	1.74455	2,292,780	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,683.25000	2.68325	2,693,630	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		445.01000	0.44501	650,030	13.34	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		6,070.42000	6.07042	5,737,590	13.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,773.60000	1.77360	2,325,300	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,648.23000	2.64823	2,662,080	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		557.71000	0.55771	807,480	13.47	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	10.80	Put		5,488.45000	5.48845	5,200,370	13.47	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,228.64000	1.22864	1,692,290	14.02	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		3,465.32000	3.46532	3,391,120	14.02	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,304.48000	6.30448	6,964,350	16.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		530.60000	0.53060	652,620	16.35	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		6,129.66000	6.12966	5,953,440	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,560.05000	10.56005	10,183,340	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,648.56000	1.64856	2,107,060	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,214.95000	5.21495	5,126,750	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,206.33000	5.20633	5,910,280	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,852.34000	1.85234	2,009,590	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,292.96000	1.29296	1,663,440	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		10,359.81000	10.35981	9,988,850	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,345.19000	1.34519	1,729,550	14.24	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put		5,979.34000	5.97934	5,817,000	14.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,608.32000	1.60832	2,057,450	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,307.04000	5.30704	5,209,470	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		407.68000	0.40768	577,670	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,327.34000	5.32734	6,032,340	16.08	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,800.50000	1.80050	1,958,800	16.08	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call		1,628.36000	1.62836	2,082,280	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,260.87000	5.26087	5,168,090	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		429.71000	0.42971	605,450	14.02	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		7,393.61000	7.39361	7,234,630	14.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,703.06000	2.70306	3,323,710	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,703.96000	11.70396	11,372,080	13.94	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,384.22000	1.38422	1,708,320	13.90	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		4,918.96000	4.91896	5,018,340	14.56	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,378.18000	7.37818	8,211,830	16.30	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,831.82000	1.83182	2,108,790	16.30	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Call		1,694.16000	1.69416	2,091,860	14.04	0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		2,872.18000	2.87218	3,528,240	14.56	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,380.48000	8.38048	8,147,900	13.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,193.03000	5.19303	5,257,000	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,726.71000	2.72671	3,352,530	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,153.13000	5.15313	5,222,270	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		704.94000	0.70494	929,740	13.94	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,154.46000	10.15446	10,948,670	17.24	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,124.06000	1.12406	1,361,590	17.24	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,750.78000	2.75078	3,381,470	14.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,113.74000	5.11374	5,187,750	14.50	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,525.32000	3.52532	3,916,250	15.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,128.85000	5.12885	6,088,970	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,500.58000	3.50058	3,893,430	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,161.76000	5.16176	6,123,460	15.58	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,475.99000	3.47599	3,870,420	15.58	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,096.03000	5.09603	6,054,230	15.55	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											60,827,476.25	725	199,24
R2044	On	04/08/2022	Bond Future			11.30182	79.78315	11.37373	79.30823	14.50	63,826,520.00	800	28,28
R2044	On	03/11/2022	Bond Future			11.44310	81.03002	11.51754	80.54860	15.36	49,914,492.32	616	44,08
R2044	On	02/02/2023	Bond Future			11.56252	78.14070	11.63958	77.65144	16.15	0.00	0	29,40
R2044	On	04/05/2023	Bond Future			11.68357	79.61488	11.76343	79.11679	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future			11.80170	76.79751	11.88456	76.28989	16.25	0.00	0	
Total R2044 Future											113,741,012.32	1,416	101,73
R2044	On	04/08/2022	Bond Future	11.10	Put		1,888.72000	1.88872	1,680,660	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		43.91000	0.04391	288,850	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,014.21000	2.01421	1,784,230	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		49.26000	0.04926	305,100	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,951.14000	1.95114	1,732,060	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		55.16000	0.05516	322,020	20.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,644.34000	2.64434	2,708,440	15.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,846.73000	1.84673	2,395,410	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,609.15000	2.60915	2,676,410	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,877.25000	1.87725	2,429,050	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,574.32000	2.57432	2,644,700	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		370.99000	0.37099	541,440	13.98	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		6,667.44000	6.66744	6,356,470	13.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,556.51000	1.55651	2,071,520	15.00	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		2,977.40000	2.97740	3,010,990	15.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Call		1,816.48000	1.81648	2,362,000	15.16	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,957.82000	4.95782	4,958,120	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,783.31000	1.78331	2,263,680	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,049.07000	5.04907	5,040,180	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,805.15000	1.80515	2,290,120	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,003.31000	5.00331	4,999,020	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,827.17000	1.82717	2,316,730	15.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,848.30000	2.84830	3,487,280	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,094.11000	5.09411	5,235,000	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,873.16000	2.87316	3,517,300	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,053.93000	5.05393	5,199,980	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,898.42000	2.89842	3,547,170	15.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,014.24000	5.01424	5,164,900	15.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,579.87000	3.57987	3,969,290	16.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,217.87000	5.21787	6,112,880	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,629.00000	3.62900	4,016,390	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,251.99000	5.25199	6,148,180	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,604.35000	3.60435	3,992,920	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,286.20000	5.28620	6,183,240	16.46	0.00	0	
Total R2044 Option											0.00	0	3,200
Total For R2044											113,741,012.32	1,416	104,930
R2048	On	04/08/2022	Bond Future			11.24182	83.05220	11.33382	82.42824	14.25	29,898,792.00	360	95,460
R2048	On	03/11/2022	Bond Future			11.38139	79.92293	11.47673	79.29026	15.94	8,711,599.37	109	248,110
R2048	On	02/02/2023	Bond Future			11.49962	81.39566	11.59840	80.75238	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future			11.61109	78.49253	11.71342	77.83750	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future			11.71712	80.03618	11.82316	79.36862	15.96	0.00	0	
Total R2048 Future											38,610,391.37	469	343,550
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	19.85	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		12,513.27000	12.51327	11,889,310	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,130	19.85	0	1,700
R2048	On	04/08/2022	Bond Future	10.20	Put		8,338.99000	8.33899	7,715,160	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.00000	0.00000	0,500	19.85	0	1,200
R2048	On	04/08/2022	Bond Future	10.98	Put		2,468.14000	2.46814	2,057,500	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		675.72000	0.67572	658,170	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	1,660	19.85	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		6,759.64000	6.75964	6,137,340	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			7.69000	0.00769	142,070	19.85	0	100
R2048	On	04/08/2022	Bond Future	10.90	Put		3,027.74000	3.02774	2,538,160	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			20.12000	0.02012	233,440	19.85	0	

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		7.543.11000	7.54311	6,919,650	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		22.55000	0.02255	247,480	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,399.56000	2.39956	2,000,530	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		25.25000	0.02525	262,160	19.85	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		2,331.35000	2.33135	1,944,300	19.85	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		447.35000	0.44735	1,053,760	19.85	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.31	Put		2,879.12000	2.87912	2,815,160	15.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,796.63000	1.79663	2,369,410	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,841.48000	2.84148	2,781,590	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,971.01000	3.97101	4,680,240	16.72	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put		1,267.88000	1.26788	1,344,440	16.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,455.82000	1.45582	1,979,780	15.38	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Put		3,317.43000	3.31743	3,208,720	15.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,737.02000	1.73702	2,301,780	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,916.97000	2.91697	2,849,060	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,766.77000	1.76677	2,335,480	15.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,744.49000	1.74449	2,365,650	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,228.54000	5.22854	5,206,420	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,700.97000	1.70097	2,309,910	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,324.94000	5.32494	5,290,600	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,722.64000	1.72264	2,337,700	15.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,276.59000	5.27659	5,248,370	15.22	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,830.60000	2.83060	3,550,380	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,269.46000	5.26946	5,334,210	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,856.07000	2.85607	3,581,130	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,227.84000	5.22784	5,297,870	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,805.53000	2.80553	3,519,740	15.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,311.57000	5.31157	5,370,750	15.84	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,313.74000	5.31374	6,453,020	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,618.56000	3.61856	4,090,280	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,348.87000	5.34887	6,489,150	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,593.72000	3.59372	4,066,440	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,278.68000	5.27868	6,416,640	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,643.56000	3.64356	4,113,960	16.38	0.00	0	
Total R2048 Option											0.00	0	9,10
Total For R2048											38,610,391.37	469	352,74
R209	On	04/08/2022	Bond Future			11.07254	68.69825	11.14957	68.29776	13.07	34,349,125.00	500	19,40
R209	On	03/11/2022	Bond Future			11.21996	66.62580	11.29963	66.21988	14.51	55,965,672.00	840	9,80
R209	On	02/02/2023	Bond Future			11.34134	67.85454	11.42372	67.44195	14.43	0.00	0	2,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future			11.46247	65.98255	11.54778	65.56255		14.76		0.00	0	
R209	On	03/08/2023	Bond Future			11.57609	67.28042	11.66444	66.85241		14.39		0.00	0	
Total R209 Future												90,314,797.00	1,340	31,30	
R209	On	04/08/2022	Bond Future	10.57	Call			0.90000	0.00090	34,080	18.25		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,100.12000	3.10012	2,732,810	18.25		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1.04000	0.00104	36,860	18.25		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,045.07000	3.04507	2,680,400	18.25		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1.19000	0.00119	39,830	18.25		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,990.10000	2.99010	2,628,250	18.25		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			4,050.41000	4.05041	4,550,980	15.85		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			629.49000	0.62949	724,140	15.85		0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.02	Call			1,108.18000	1.10818	1,474,760	14.11		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,548.62000	2.54862	2,509,280	14.11		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			22.67000	0.02267	38,720	13.05		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			10,119.81000	10.11981	9,729,940	13.05		0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			111.31000	0.11131	165,760	13.07		0.00	0	8,00
R209	On	03/11/2022	Bond Future	10.00	Put			7,198.18000	7.19818	6,846,710	13.07		0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			1,068.04000	1.06804	1,428,530	14.08		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,613.20000	2.61320	2,567,770	14.08		0.00	0	10,00
R209	On	03/11/2022	Bond Future	11.01	Call			1,088.00000	1.08800	1,451,550	14.10		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,580.77000	2.58077	2,538,400	14.10		0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			8.97000	0.00897	16,560	13.04		0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			11,675.62000	11.67562	11,277,290	13.04		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,128.72000	1.12872	1,498,190	14.13		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,516.88000	2.51688	2,480,430	14.13		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,331.08000	2.33108	2,809,620	14.95		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,325.65000	1.32565	1,398,270	14.95		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			397.96000	0.39796	557,390	13.39		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,637.47000	4.63747	4,390,980	13.39		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,207.23000	1.20723	1,515,540	13.56		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,424.15000	4.42415	4,319,870	13.56		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,176.80000	1.17680	1,478,110	13.55		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,500.51000	4.50051	4,389,230	13.55		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,191.95000	1.19195	1,496,850	13.56		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,462.23000	4.46223	4,354,540	13.56		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,093.45000	2.09345	2,521,960	14.31		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,289.60000	4.28960	4,298,110	14.31		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,056.34000	2.05634	2,476,940	14.29		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,355.28000	4.35528	4,355,880	14.29		0.00	0	

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		2,074.96000	2.07496	2,499,400	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,322.47000	4.32247	4,326,910	14.30	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,135.62000	4.13562	4,850,510	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,778.83000	2.77883	3,065,710	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,082.05000	4.08205	4,793,730	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,818.98000	2.81898	3,102,650	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,108.94000	4.10894	4,822,230	14.60	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,798.98000	2.79898	3,084,260	14.60	0.00	0	
Total R209 Option											0.00	0	38,00
Total For R209											90,314,797.00	1,340	69,30
R210	On	04/08/2022	Bond Future			224.27065	224.27065	223.54446	223.54446		0.00	0	4:
R210	On	03/11/2022	Bond Future			224.83392	224.83392	224.09888	224.09888		0.00	0	7:
R210	On	02/02/2023	Bond Future			229.02864	229.02864	228.28276	228.28276		0.00	0	30
R210	On	04/05/2023	Bond Future			230.30058	230.30058	229.54195	229.54195		0.00	0	
R210	On	03/08/2023	Bond Future			234.87308	234.87308	234.10011	234.10011		0.00	0	
Total R210 Future											0.00	0	1,47
Total For R210											0.00	0	1,47
R213	On	04/08/2022	Bond Future			10.66005	82.87482	10.73247	82.52999	9.87	1,481,718,906.78	17,879	27,86
R213	On	03/11/2022	Bond Future			10.83890	80.62824	10.91433	80.27901	10.88	1,484,688,411.36	18,414	31,65
R213	On	02/02/2023	Bond Future			10.98909	82.11361	11.06776	81.75900	10.53	0.00	0	
R213	On	04/05/2023	Bond Future			11.13375	80.11095	11.21592	79.75008	10.77	0.00	0	
R213	On	03/08/2023	Bond Future			11.27311	81.68563	11.35908	81.31793	10.26	0.00	0	
Total R213 Future											2,966,407,318.14	36,293	59,52
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	7.49	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			4,183.84000	4.18384	3,839,010	7.49	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	7.50	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			4,133.14000	4.13314	3,788,310	7.50	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	7.51	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			4,082.49000	4.08249	3,737,660	7.51	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			3,166.04000	3.16604	2,966,790	10.35	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			347.92000	0.34792	395,170	10.16	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			4,816.68000	4.81668	4,514,700	10.16	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Call			516.45000	0.51645	607,840	10.25	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Put			3,953.23000	3.95323	3,695,390	10.25	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Call			708.19000	0.70819	849,250	10.34	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			3,273.34000	3.27334	3,065,170	10.34	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Call			44.24000	0.04424	60,300	10.56	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Put			8,861.85000	8.86185	8,528,680	10.56	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			52.52000	0.05252	69,940	10.53	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	9.19	Put		8,553.86000	8.55386	8,222,050	10.53	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		263.17000	0.26317	299,690	10.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		720.26000	0.72026	864,330	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,237.33000	3.23733	3,032,170	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		732.49000	0.73249	879,570	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,201.52000	3.20152	2,999,370	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		745.02000	0.74502	895,000	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,429.08000	5.42908	5,116,370	10.23	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.22	Put		4,839.10000	4.83910	4,597,610	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		918.92000	0.91892	1,034,820	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,802.20000	4.80220	4,563,490	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,058.56000	1.05856	1,207,650	10.04	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,370.85000	4.37085	4,165,330	10.04	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,390.30000	9.39030	9,080,950	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		700.33000	0.70033	762,760	9.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,643.61000	5.64361	5,351,430	9.89	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		897.01000	0.89701	1,007,760	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,875.95000	4.87595	4,632,090	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		908.01000	0.90801	1,021,130	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,160.50000	1.16050	1,332,810	10.08	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		4,094.91000	4.09491	3,912,610	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,584.59000	5.58459	6,090,530	11.87	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		699.83000	0.69983	851,160	11.87	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		185.86000	0.18586	231,120	10.18	0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		1,827.01000	1.82701	2,131,150	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,946.73000	3.94673	3,890,000	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,842.99000	1.84299	2,150,140	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,917.42000	3.91742	3,863,700	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,811.41000	1.81141	2,112,260	10.36	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,976.44000	3.97644	3,916,420	10.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,523.15000	2.52315	2,769,560	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,608.08000	3.60808	4,223,780	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,505.41000	2.50541	2,753,410	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,632.30000	3.63230	4,249,580	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,487.77000	2.48777	2,737,350	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,583.92000	3.58392	4,198,030	10.57	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											2,966,407,318.14	36,293	64,80
R214	On	04/08/2022	Bond Future			11.21676	66.36826	11.29369	65.95036	14.24	0.00	0	74,9;

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future		11.35580	64.11672	11.43532	63.69308		15.89	41,804,101.44	652	3,61
R214	On	02/02/2023	Bond Future		11.47332	65.29804	11.55550	64.86750		15.83	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.58422	63.23238	11.66918	62.79404		16.28	0.00	0	
R214	On	03/08/2023	Bond Future		11.68956	64.47571	11.77743	64.02901		15.89	0.00	0	
Total R214 Future											41,804,101.44	652	144,08
R214	On	04/08/2022	Bond Future	10.97	Call		24.98000	0.02498	203,080	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,812.99000	1.81299	1,573,190	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		27.79000	0.02779	215,010	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,759.39000	1.75939	1,528,710	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		30.88000	0.03088	227,480	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,706.13000	1.70613	1,484,830	19.81	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,630.87000	1.63087	2,043,350	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,085.59000	2.08559	2,074,430	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,656.75000	1.65675	2,071,630	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,057.90000	2.05790	2,049,140	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,605.33000	1.60533	2,015,130	15.60	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,113.68000	2.11368	2,099,840	15.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,099.58000	4.09958	4,106,670	15.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,505.09000	1.50509	1,947,210	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,062.23000	4.06223	4,073,810	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,523.40000	1.52340	1,970,010	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,025.08000	4.02508	4,041,150	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,486.92000	1.48692	1,924,550	15.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,459.20000	2.45920	2,949,640	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,078.00000	4.07800	4,130,100	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,482.35000	2.48235	2,974,740	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,047.76000	4.04776	4,101,810	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,505.61000	2.50561	2,999,720	15.80	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,017.70000	4.01770	4,073,470	15.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,727.12000	2.72712	3,100,360	16.39	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,556.04000	4.55604	5,374,610	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,765.26000	2.76526	3,137,130	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,585.13000	4.58513	5,404,280	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,746.12000	2.74612	3,118,570	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,614.29000	4.61429	5,434,230	16.39	0.00	0	
Total R214 Option											0.00	0	
Total For R214											41,804,101.44	652	144,08
Total for Bond											8,760,003,458.13	96,630	1,967,11
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			815.34100	815.34100	811.74000	811.74000				301,676,170.00	37	
GOVI On 03/11/2022 GOVI			828.21400	828.21400	824.56600	824.56600				314,721,320.00	38	86

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		843.45900	843.45900	839.75400	839.75400			0.00	0	
GOVI	On	04/05/2023	GOVI		859.33000	859.33000	855.55900	855.55900			0.00	0	
GOVI	On	03/08/2023	GOVI		876.18900	876.18900	872.34700	872.34700			0.00	0	
Total GOVI Future											616,397,490.00	75	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		75,400.00000	7.54000	39,390,000		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		75,200.00000	7.52000	39,190,000		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		75,300.00000	7.53000	39,290,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		41,460.00000	4.14600	77,940,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		41,360.00000	4.13600	77,840,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		41,560.00000	4.15600	78,040,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		110,660.00000	11.06600	73,610,000		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		110,760.00000	11.07600	73,710,000		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		110,860.00000	11.08600	73,810,000		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		26,990.00000	2.69900	64,700,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		26,890.00000	2.68900	64,600,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		26,790.00000	2.67900	64,500,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		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		351,370.00000	35.13700	389,790,000		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		351,270.00000	35.12700	389,690,000		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		351,170.00000	35.11700	389,590,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											616,397,490.00	75	87
Total for GOVI											616,397,490.00	75	87
AL37	On	04/08/2022	Index Future		815.49700	815.49700	815.21200	815.21200			0.00	0	
AL37	On	03/11/2022	Index Future		828.37200	828.37200	828.09200	828.09200			0.00	0	

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			843.61900	843.61900	843.34500	843.34500			0.00	0	
AL37	On	04/05/2023	Index Future			859.49400	859.49400	859.21800	859.21800			0.00	0	
AL37	On	03/08/2023	Index Future			876.35600	876.35600	876.07800	876.07800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			927.16000	927.16000	923.52900	923.52900			0.00	0	
AL7T	On	03/11/2022	Index Future			941.79800	941.79800	938.12000	938.12000			0.00	0	
AL7T	On	02/02/2023	Index Future			959.13400	959.13400	955.40000	955.40000			0.00	0	
AL7T	On	04/05/2023	Index Future			977.18200	977.18200	973.38200	973.38200			0.00	0	
AL7T	On	03/08/2023	Index Future			996.35300	996.35300	992.48200	992.48200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			826.89400	826.89400	823.29800	823.29800			0.00	0	
ALBI	On	03/11/2022	Index Future			839.94900	839.94900	836.30600	836.30600			0.00	0	13
ALBI	On	02/02/2023	Index Future			855.41000	855.41000	851.71000	851.71000			0.00	0	
ALBI	On	04/05/2023	Index Future			871.50600	871.50600	867.74100	867.74100			0.00	0	
ALBI	On	03/08/2023	Index Future			888.60400	888.60400	884.76800	884.76800			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			315.83800	315.83800	315.32400	315.32400			3,158,380.00	1	
IGOV	On	03/11/2022	Index Future			320.90300	320.90300	320.38500	320.38500			3,209,030.00	1	70
IGOV	On	02/02/2023	Index Future			326.88700	326.88700	326.36300	326.36300			0.00	0	
IGOV	On	04/05/2023	Index Future			333.11300	333.11300	332.58100	332.58100			0.00	0	
IGOV	On	03/08/2023	Index Future			339.72200	339.72200	339.18100	339.18100			0.00	0	
Total IGOV Future												6,367,410.00	2	71
Total For IGOV												6,367,410.00	2	71
Total for Index												6,367,410.00	2	85
JIBAR f	On	17/08/2022	Jibar Future			5.76500	94.23500	5.76500	94.23500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.86500	94.13500	5.88500	94.11500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45000	93.55000	6.47000	93.53000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.55000	93.45000	6.58000	93.42000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.05500	92.94500	7.06500	92.93500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.14000	92.86000	7.17000	92.83000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.47000	92.53000	7.48000	92.52000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.72500	92.27500	7.76500	92.23500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.95500	92.04500	8.02500	91.97500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.86000	92.14000	7.90000	92.10000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.01000	91.99000	8.08000	91.92000			0.00	0	

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			7.94000	92.06000	7.97500	92.02500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										9,382,768,358.13	96,707	1,969,26
ABCPI3 On 07/12/2023 Spot Bond			2.13800	325.36696	2.13800	325.27636				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.79677				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.69658				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.87933	9.65000	100.85337				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.92500	86.89583	11.92500	86.86834				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.14459				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.77619				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.07979				0.00	0	650,000,00
Total ABFN16 SPOT										0.00	0	650,000,00
Total For ABFN16										0.00	0	650,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.45883				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.54448				0.00	0	10,200,00
Total ABFN22 SPOT										0.00	0	10,200,00

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 For ABFN22										0.00	0	10,200,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.39815				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.04343				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.34691				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.63638				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.60448				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.97988				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.45951				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.60985				0.00	0	700,000,00
Total ABFN33 SPOT										0.00	0	700,000,00
Total For ABFN33										0.00	0	700,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.17339				0.00	0	1,200,000,00
Total ABFN35 SPOT										0.00	0	1,200,000,00
Total For ABFN35										0.00	0	1,200,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.77518				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.05111				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.74861				0.00	0	

Contract 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	100.87058				0.00	0	600,000,00
Total ABFN40 SPOT										0.00	0	600,000,00
Total For ABFN40										0.00	0	600,000,00
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.70891				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.35016				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.20370				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.21086				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.21602				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.58174				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.15271				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	101.08921				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.52466				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.11041				0.00	0	1,360,000,00
Total ABFN50 SPOT										0.00	0	1,360,000,00
Total For ABFN50										0.00	0	1,360,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.35100				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.32983				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.17809				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.21639				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.24837				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.49907				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.52148				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.53322				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.94707				0.00	15,000,000,000	8,000,000,000
Total ABJ01 SPOT										0.00	15,000,000,000	8,000,000,000
Total For ABJ01										0.00	15,000,000,000	8,000,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.35809				0.00	0	800,000,000
Total ABJ02 SPOT										0.00	0	800,000,000
Total For ABJ02										0.00	0	800,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.18632				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.62737				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	100.61768			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.97000	6.97000	6.97000	154.99351			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.32761	100.00000	45.21787			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	161.13800			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	214.56119			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	232.36461			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.38500	8.38500	8.38500	102.90204			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.89500	8.89500	8.89500	106.90941			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.91500	102.93243	6.91500	102.91329		4,840,500,000,000.00	700,000,000	350,000,000	
Total ABS15 SPOT								4,840,500,000,000.00	700,000,000	350,000,000	
Total For ABS15								4,840,500,000,000.00	700,000,000	350,000,000	
ABS16 On 11/11/2025 Spot Bond			8.58500	107.41498	8.58500	107.39044		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.30500	107.84174	9.30500	107.81508		0.00	0	0	
Total ABS17 SPOT								0.00	0	0	
Total For ABS17								0.00	0	0	
ABS18 On 26/09/2023 Spot Bond			7.35500	106.14336	7.35500	106.12253		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 ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.50000	101.11535	9.50000	101.08985				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.37839	100.00000	15.34454				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.26000	324.85477	2.26000	324.76327				0.00	0	652,000,00
Total ABSI2 SPOT										0.00	0	652,000,00
Total For ABSI2										0.00	0	652,000,00
ABX01 On 10/07/2024 Spot Bond			11.77000	11.77000	11.77000	99.24770				0.00	0	100,000,00
Total ABX01 SPOT										0.00	0	100,000,00
Total For ABX01										0.00	0	100,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.79898				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.77566				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.69854				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.77367				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.77367				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.79354				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.79354				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	187.88655				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	191.23723				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.73631				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.25476				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.25444				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.47423				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.22938				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.35182				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.31610				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.75341				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.93394				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.91195				0.00	0	150,000,00
Total AGT03 SPOT										0.00	0	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	0	150,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.47895				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.14336				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.15133				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.19500	95.56049	9.19500	95.53714				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.16351				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.20406				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.25461				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.12199				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.24358				0.00	96,000,000	24,000,00
Total AHF5A2 SPOT										0.00	96,000,000	24,000,00
Total For AHF5A2										0.00	96,000,000	24,000,00
AHF5A On 21/08/2023 Spot Bond			8.91000	105.36526	8.91000	105.33989				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.17570				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.30174				0.00	0	

Contract 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	101.37928				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.31369				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.20865				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.61734				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.30164				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.37915				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.92132				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.35690				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.43667				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.34039				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.31132				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	101.41790				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.38109				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.52405				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.97934				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.07500	104.82505	9.07500	104.79964				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			9.52200	101.18924	9.52200	101.16366				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.79500	88.19476	12.79500	88.16504				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	192.11621	5.88000	192.04345				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.33651				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.59989				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.17139				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.86043				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	100.85001				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.45203				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.85924				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.15000	246.97830	5.15000	246.88956				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.76000	213.23081	5.76000	213.15074				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.57000	205.27083	4.57000	205.20026				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.12000	114.04096	5.12000	114.00015				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.11984				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.15155				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.85197				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.68015				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.34452				0.00	249,600,000	62,400,00

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	249,600,000	62,400,000
Total For ASN278										0.00	249,600,000	62,400,000
ASN278 On 20/08/2048 Spot Bond					0.00000	101.38232				0.00	137,600,000	34,400,000
Total ASN279 SPOT										0.00	137,600,000	34,400,000
Total For ASN279										0.00	137,600,000	34,400,000
ASN279 On 21/08/2023 Spot Bond					0.00000	101.29786				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.89690				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.59199				0.00	72,800,000	18,200,000
Total ASN291 SPOT										0.00	72,800,000	18,200,000
Total For ASN291										0.00	72,800,000	18,200,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.72930				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	101.54889				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	112.47910				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			5.30500	5.30500	5.30500	102.38541				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.84462				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.95646				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	99.83677				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	100.18240				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.23000	112.51522	5.23000	112.47464				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.74093				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.24625				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88404				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.71173				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.71173				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.15294				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.03329				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86952				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.36352				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.14767				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	100.81186				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.81186				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.08642				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.06757				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.25699				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.75858				0.00	250,800,000	62,700,000
Total ASN399 SPOT										0.00	250,800,000	62,700,000
Total For ASN399										0.00	250,800,000	62,700,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.70000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.81674				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.96953				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	104.13185				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.62194				0.00	0	

Contract 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	100.64071				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.85063				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.24175				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.05793				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14157				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14361				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	100.04991				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	104.57381				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.07122				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.08056				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.40771				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	100.97544				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.27068				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	104.45893				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.35486				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.73907				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.73907				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.70755				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.59000	95.57449	10.59000	95.54755				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.77000	95.38321	9.77000	95.35835				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.32000	94.19068	10.32000	94.16478				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.32000	94.19068	10.32000	94.16478				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	100.07257	9.10000	100.04837				0.00	0	
Total ASN522 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.08772	11.05000	100.05847				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.08733	11.00000	100.05821				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.08346	10.50000	100.05563				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.08346	10.50000	100.05563				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.50079				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.01949				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.46695				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.08423	10.60000	100.05615				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.05594	10.47000	100.05548				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.08385	10.55000	100.05589				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.59002				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.17599				0.00	0	

Contract 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	101.02075				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.64856				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.67672				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.92469				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	102.01518				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.84309				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	100.03623	9.22000	100.01207				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.28834				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.22090				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.21122				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.16877				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	101.38858				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.04748				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02270				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.70297				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.85706				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.73071				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.52636				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.77722				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.69309				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.42233				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.47168				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.80514				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	100.88176				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.15586				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.95198				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.96917				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.35512				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.63336				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.24814				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.40207				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.48427				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.57698				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.84564				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.88060				0.00	0	

Contract 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	101.42688				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.20245				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.61481				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.07733				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02203				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.42138				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02277				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.76403				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.76987				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.68836				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.83310				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	99.77412				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.50428				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.64228				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.11089				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.41523				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.46360				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.90800				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.21550				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.07826				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02142				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.30339				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.63983				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	100.73487				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.74654				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.88144				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.02022				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.91405				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.86348				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.02384	10.02384	10.02384	102.83913				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.11107				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	100.05408				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.02246				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.02011				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.02016				0.00	0	

Contract 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	100.92505				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.63946				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.48686				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.46066				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.32797				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.35578				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	100.04012				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.35239				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.43228				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.43095				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.30713				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	100.25314				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.25314				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02257				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.79592				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.09503				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.09340				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.09340				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.23792				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.34613				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.12861				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.12954				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.13233				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	100.08920				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.08867				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.73496				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.75844				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.38936				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.16760				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	100.08060				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.33002				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.03449				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.94489				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.94489				0.00	0	

Contract 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	100.79059				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.84176				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.84176				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.93944				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.78575				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.67944				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.50038				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.67539				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.65313				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.02010				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.34760				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	100.29372				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.34422				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.34954				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			100.00000	33.96382	100.00000	33.83542			590,000,000,000,000.00	5,900,000,000	6,400,000,000	
Total ASN889 SPOT									10,000,000,000,000.00	5,900,000,000	6,400,000,000	
Total For ASN889									10,000,000,000,000.00	5,900,000,000	6,400,000,000	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.42933				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.26274				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.46546				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.48000	100.37590	7.48000	100.35577				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.27075				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.03140				0.00	0	500,000,000
Total BAW36 SPOT										0.00	0	500,000,000
Total For BAW36										0.00	0	500,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.25624				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.26776				0.00	0	
Total BAW38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW38										0.00	0	
BAYA7z On 31/03/2026 Spot Bond			12.38000	12.38000	12.38000	103.51163				0.00	0	220,000,00
Total BAYA72 SPOT										0.00	0	220,000,00
Total For BAYA72										0.00	0	220,000,00
BAYA7v On 01/07/2024 Spot Bond					0.00000	99.26098				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7i On 30/09/2022 Spot Bond					0.00000	100.38916				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7t On 31/03/2023 Spot Bond					0.00000	100.86847				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7s On 31/03/2023 Spot Bond					0.00000	101.31114				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8c On 30/06/2023 Spot Bond					0.00000	100.10576				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8z On 30/09/2023 Spot Bond					0.00000	101.00045				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8v On 31/01/2023 Spot Bond					0.00000	100.75061				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8t On 31/12/2023 Spot Bond					0.00000	100.79526				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8f On 31/03/2023 Spot Bond					0.00000	100.79580				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8i On 31/03/2024 Spot Bond					0.00000	100.94512				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8h On 31/03/2024 Spot Bond					0.00000	103.66738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.07971				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.92620				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.72943				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.75123				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.72896				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.69790				0.00	0	81,000,00
Total BAYA94 SPOT										0.00	0	81,000,00
Total For BAYA94										0.00	0	81,000,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.72020				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.75156				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.79633				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.79548				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.90653				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.16367				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.92909				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	100.90740				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.99302				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.20619				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.90689				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.89824				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.90653				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.32500	9.32500	9.32500	97.08594				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.93301				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.25892				0.00	0	
Total BDX31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.99409				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.35517				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.94001				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.08099				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.73930				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.18761				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.88622				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.06500	105.09586	9.06500	105.06997				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.32573				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.15965				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.93622				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.86503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.80885				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.75033				0.00	390,000,000	195,000,00
Total BID10 SPOT										0.00	390,000,000	195,000,00
Total For BID10										0.00	390,000,000	195,000,00
BID11 On 15/11/2023 Spot Bond			7.81500	104.20334	7.81500	104.18164				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.27577				0.00	0	500,000,00
Total BID13 SPOT										0.00	0	500,000,00
Total For BID13										0.00	0	500,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.98551				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.42407				0.00	0	20,000,00
Total BID15 SPOT										0.00	0	20,000,00
Total For BID15										0.00	0	20,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.54948				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.56961				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.08722				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.33129				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.37100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.46300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.95500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.23500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	101.10693				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.76260				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.76856				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.41712				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.22726				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.96351				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.35330				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.60947				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For BPPF23									0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.98209			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.43550			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.98156			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.98101			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.09476			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.38242			0.00	0	400,000,00
Total BPPF32 SPOT									0.00	0	400,000,00
Total For BPPF32									0.00	0	400,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.98279			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	100.54942			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.26732			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.85790			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	99.84658			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.82000	104.52147	8.82000	104.49682				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.12000	105.80127	9.12000	105.77550				0.00	0	500,000,00
Total CCT02 SPOT										0.00	0	500,000,00
Total For CCT02										0.00	0	500,000,00
CCT03 On 15/03/2025 Spot Bond			9.67000	107.62604	9.67000	107.59843				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.21000	11.21000	11.21000	98.09750				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.97330				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.49515				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.59073				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.21820				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.22869				0.00	0	46,500,00
Total CGR51 SPOT										0.00	0	46,500,00
Total For CGR51										0.00	0	46,500,00
CGR52 On 30/06/2025 Spot Bond					0.00000	100.72515				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.95865	4.77000	104.87000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	101.78200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.72942				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.83000	106.43654	8.83000	106.41154				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.13705	8.70700	109.62300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.84743				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.09808				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.24527	10.98000	103.21527				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	107.62600				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.27753	6.50000	102.94100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.94100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.72929				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	101.39783				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.38717				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.38717				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.40000	151.10048	5.40000	151.04530				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.84000	149.53065	5.84000	149.47431				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.84000	149.53065	5.84000	149.47431				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.51442				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/08/2022 Spot Bond					0.00000	101.26533				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.47500	107.13762	8.47500	107.11347				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.62017				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.33388				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.35461				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.94472				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.28571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.91377				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.41806				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.68459				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.76248	9.96000	103.73450				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.53056	10.01000	102.50311				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.36261				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.86728				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.18786				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.63352	9.20000	103.60764				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.50361				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.32540				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	102.18213				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.42430				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.86728				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.78777				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.17591				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.55000	99.94262	10.55000	99.91470				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.60579				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.16776				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.21269				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.82100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.56474				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.02000	104.50072	10.02000	104.47251				0.00	0	
Total CLN546 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.07000	103.44872	10.07000	103.42111				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.16000	102.26039	10.16000	102.23285				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.21016				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	101.43184				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.79935				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.30871				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.24313				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	126.36000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.81341				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.13232	10.19000	102.15092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.02000	102.64358	10.02000	102.61631				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.15984				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.34468				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.80245				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.03014				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.82191				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.25000	101.48477	10.25000	101.45721				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.79127				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.82118				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.83134				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.85764				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.16552				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.48349				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.83880				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.93007				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.16878				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.12773				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.34438				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.66541				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.72583				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.92368				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.67784				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.82000	152.98420	3.82000	123.56546				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.47615				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.70304				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.28963				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	101.71826				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.45594				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.86168				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.72583				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.72583				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.52600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.92909				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.94382				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.34643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.08625				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.17609				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.29185				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.39262	9.32000	102.36715				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.16506				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.15360				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.98503				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.25318				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.37271				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.47503				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	93.48300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.48886				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.97823				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.14597				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.02201				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.06867				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.16991				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.03500	100.62358	8.03500	100.60225				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.46964				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.43240				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.77500	59.80212	12.77500	78.70343				0.00	0	
Total CLN628 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.29106				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.72000	101.22089	10.72000	101.19169				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.46350				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.25119				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.41299				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.47931				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.14447				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.24343				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.45736				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.68166				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.58018				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	100.14683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.24924				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.71292				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.28217				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.71409				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.58753				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.11685				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.45736				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.19100				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.45736				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.83200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.87512				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.75168				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.24895				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.30400				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	111.53300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	139.53600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.40250				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.46800				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.72751				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.88149				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.18219				0.00	0	
Total CLN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.26275				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.60064				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.42247	154.66046	4.42247	125.64579				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.42247	154.66046	4.42247	125.64660				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.63134				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.71319				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.70791				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.26287				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.68087				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.91642				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.67841				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.69668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.64663				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.82186				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.82165				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.24383				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.65793				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.72521				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.75559				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	88.26339				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	86.74639				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.57467				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.02396				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 11/11/2022 Spot Bond					0.00000	101.28662				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.38945				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.79460				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.82761				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.75410				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.84003				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.70891				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.93577				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	81.17892				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.74238				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.24536				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.71347				0.00	0	
Total CLN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.71347				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.71347				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	79.97392				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.76517				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	78.97049				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	79.29306				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.98092				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.00372				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.65761				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.65761				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.65761				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.66902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.66902				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.66902				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	82.50456				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	83.54373				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	84.18294				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	100.77879				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	93.39099				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.22627				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.84022				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.15400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.07844				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.43688				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.66815				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	102.53578				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.27767				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	101.35884				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond					0.00000	100.72515				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.02219				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.83323				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.47413				0.00	0	
Total CLN751 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.03950				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.92571				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.19296				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.15863				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.34475				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.44831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.04531				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	91.77887				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	100.03950				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	100.73537				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.91267				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.51744				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	83.99262				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.15510				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.27368				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.02302				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			6.84500	6.84500	6.84500	120.91813				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.21767				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	101.45773				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.01973				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.01986				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	104.81303				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.02229				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.02050				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.02078				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.61744				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.63376				0.00	0	
Total CLN786 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.61744				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.49849				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.36217				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.71000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	332,000,000	83,000,000
Total CLN792 SPOT										0.00	332,000,000	83,000,000
Total For CLN792										0.00	332,000,000	83,000,000
CLN792 On 05/09/2022 Spot Bond					0.00000	95.88425				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.61750				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.02259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.02229				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.02229				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.31196				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.28622				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	100.01993				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.18509				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.02254				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.32067				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.02075				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.66229				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.32500	97.11012	9.32500	97.08594				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.66788				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.12697				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.71312				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.59549				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.59549				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.02266				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.02254				0.00	240,000,000	60,000,000
Total CLN817 SPOT										0.00	240,000,000	60,000,000
Total For CLN817										0.00	240,000,000	60,000,000
CLN818 On 31/01/2030 Spot Bond					0.00000	100.01975				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.02266				0.00	0	
Total CLN820 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.61751				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	100.02266				0.00	344,000,000	86,000,00
Total CLN824 SPOT										0.00	344,000,000	86,000,00
Total For CLN824										0.00	344,000,000	86,000,00
CLN82 On 31/07/2025 Spot Bond					0.00000	100.02266				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.02234				0.00	344,000,000	86,000,00
Total CLN826 SPOT										0.00	344,000,000	86,000,00
Total For CLN826										0.00	344,000,000	86,000,00
CLN82 On 31/07/2025 Spot Bond					0.00000	100.02266				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.49159				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.02244				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	100.03432				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.95615				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.02234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.05184				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.02950				0.00	1,124,000,000	281,000,000
Total CLN834 SPOT										0.00	1,124,000,000	281,000,000
Total For CLN834										0.00	1,124,000,000	281,000,000
CLN834 On 31/08/2026 Spot Bond					0.00000	101.02963				0.00	1,124,000,000	281,000,000
Total CLN835 SPOT										0.00	1,124,000,000	281,000,000
Total For CLN835										0.00	1,124,000,000	281,000,000
CLN835 On 31/08/2027 Spot Bond					0.00000	101.02964				0.00	1,124,000,000	281,000,000
Total CLN836 SPOT										0.00	1,124,000,000	281,000,000
Total For CLN836										0.00	1,124,000,000	281,000,000
CLN836 On 31/08/2029 Spot Bond					0.00000	101.02955				0.00	1,124,000,000	281,000,000
Total CLN837 SPOT										0.00	1,124,000,000	281,000,000
Total For CLN837										0.00	1,124,000,000	281,000,000
CLN837 On 31/03/2027 Spot Bond					0.00000	100.93950				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.72679				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.57205				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.10300				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.52000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.79100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN844 On 07/09/2026 Spot Bond					0.00000	100.66722				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.56674				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.55932				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.65875				0.00	460,000,000	115,000,000
Total CLN847 SPOT										0.00	460,000,000	115,000,000
Total For CLN847										0.00	460,000,000	115,000,000
CLN848 On 31/03/2027 Spot Bond					0.00000	100.65875				0.00	460,000,000	115,000,000
Total CLN848 SPOT										0.00	460,000,000	115,000,000
Total For CLN848										0.00	460,000,000	115,000,000
CLN849 On 31/03/2029 Spot Bond					0.00000	100.65840				0.00	460,000,000	115,000,000
Total CLN849 SPOT										0.00	460,000,000	115,000,000
Total For CLN849										0.00	460,000,000	115,000,000
CLN850 On 31/07/2025 Spot Bond					0.00000	100.02440				0.00	484,000,000	121,000,000
Total CLN850 SPOT										0.00	484,000,000	121,000,000
Total For CLN850										0.00	484,000,000	121,000,000
CLN851 On 27/09/2028 Spot Bond					0.00000	100.73581				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.47107				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.48613				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.40207				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.41359				0.00	0	
Total CLN855 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.39756				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.75559				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	86.25894				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN859 SPOT										0.00	0	
Total For CLN859										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.13061				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.20384				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.18217				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.24689				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.66096				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond					0.00000	96.54000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.28657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN867 SPOT									0.00	0	
Total For CLN867									0.00	0	
CLN867 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000
Total CLN868 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000
Total For CLN868									10,000,000,000,000.00	4,000,000,000	4,000,000,000
CLN868 On 15/07/2029 Spot Bond					0.00000	100.01937			0.00	0	
Total CLN869 SPOT									0.00	0	
Total For CLN869									0.00	0	
CLN869 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000
Total CLN870 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For CLN870									10,000,000,000,000.00	50,000,000,000	50,000,000,000
CLN870 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000
Total CLN871 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For CLN871									10,000,000,000,000.00	50,000,000,000	50,000,000,000
CLN871 On 30/09/2029 Spot Bond					0.00000	85.36640			0.00	0	
Total CLN872 SPOT									0.00	0	
Total For CLN872									0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.44500	104.11354	9.44500	104.08729			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.29000	101.79448	11.29000	101.76394			0.00	0	700,000,000
Total COJ08 SPOT									0.00	0	700,000,000
Total For COJ08									0.00	0	700,000,000
COJG0 On 09/06/2024 Spot Bond			10.53500	100.91956	10.53500	100.89126			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			8.91000	103.14129	8.91000	103.11672			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			13.08000	92.08489	13.08000	92.05301			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.67000	92.32418	11.67000	92.29557			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	101.02515				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.08991				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.22606				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.55308				0.00	100,000,000	2,050,000,000
Total DSY02 SPOT										0.00	100,000,000	2,050,000,000
Total For DSY02										0.00	100,000,000	2,050,000,000
DSY03 On 21/11/2024 Spot Bond			10.42000	10.42000	10.42000	102.12324				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.20725				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.57108				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.73307				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.74104				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.45971				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.47571				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.42500	105.72914	7.42500	105.70784				0.00	0	
Total DV23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.07423	100.00000	70.91519			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.07423	100.00000	70.91519			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.97500	105.44370	8.97500	105.41812			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62000	95.80297	10.62000	95.77604			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.71500	97.38110	11.71500	97.35048			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	104.62197	10.10000	104.59350			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22t On 29/08/2022 Spot Bond					0.00000	101.09570			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.18992			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.14890			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.47993			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.01493			0.00	100,000,000	50,000,000
Total DVF26 SPOT									0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For DVF26										0.00	100,000,000	50,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	99.13470				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.86356				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.80158				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.39200				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01793				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.25001				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.01855				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.97792				0.00	0	500,000,000
Total DVFB30 SPOT										0.00	0	500,000,000
Total For DVFB30										0.00	0	500,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.28544				0.00	0	125,300,000
Total DVFB31 SPOT										0.00	0	125,300,000
Total For DVFB31										0.00	0	125,300,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.90940				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.94188				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.38500	106.13891	8.38500	106.11522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.41000	114.73286	5.41000	114.69093			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.12000	101.35275	5.12000	101.31649			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	142.96698	2.25000	142.92677			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.98000	147.69969	4.98000	147.64741		29,830,200,000,000.00	5,990,000,000	2,830,000,000	
Total EL28 SPOT								29,830,200,000,000.00	5,990,000,000	2,830,000,000	
Total For EL28								29,830,200,000,000.00	5,990,000,000	2,830,000,000	
EL29 On 19/11/2029 Spot Bond			5.10000	131.39649	5.10000	131.34954		25,500,000,000,000.00	5,000,000,000	2,500,000,000	
Total EL29 SPOT								25,500,000,000,000.00	5,000,000,000	2,500,000,000	
Total For EL29								25,500,000,000,000.00	5,000,000,000	2,500,000,000	
EL30 On 29/07/2030 Spot Bond			5.08000	126.43287	5.08000	126.38778		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	
EL31 On 02/06/2031 Spot Bond			5.23000	115.94043	5.23000	115.89853		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.09000	103.69226	5.09000	103.65524		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.96698	2.25000	142.92677		0.00	0	0	
Total EL36/I2038 SPOT								0.00	0	0	
Total For EL36/I2038								0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	165.34011		0.00	0	0	
Total ELN001 SPOT								0.00	0	0	
Total For ELN001								0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	162.66749		0.00	0	0	
Total ELN002 SPOT								0.00	0	0	
Total For ELN002								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
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	126.26279				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.34821				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.50250				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.86221				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.75836				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.53090				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.29235				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.33537				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.19132				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	101.97817				0.00	0	
Total ELN018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	102.02780				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73000	101.39154	10.73000	101.36274				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.61500	12.61500	12.61500	93.74846				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.66500	12.66500	12.66500	97.87930				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.82000	10.82000	10.82000	100.28058				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.82000	10.82000	10.82000	99.93384				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.58500	12.58500	12.58500	69.49541				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.90000	11.90000	11.90000	97.56955				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.58500	12.58500	12.58500	91.07147				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.49301				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.92403				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.83750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.88642				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	99.88583				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	101.10646				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.17276				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.97726				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.81921				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 10/11/2022 Spot Bond					0.00000	99.85170				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.75932				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT001 On 03/06/2024 Spot Bond					0.00000	101.53976				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.43865				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.16321				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond					0.00000	100.01969				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00(On 22/06/2024 Spot Bond					0.00000	100.64397				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00(On 08/10/2024 Spot Bond					0.00000	100.34489				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00(On 11/11/2022 Spot Bond					0.00000	99.87945				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	100.01868				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.31422				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.37749				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.34576				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.40904				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.34667				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.22095				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.34604				0.00	0	
Total ERSA28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.27217			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.33542			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.68500	101.26867	7.68500	101.24811			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	100.19608	10.00000	100.16989			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.82000	96.67547	9.82000	96.65015		1,414,415,844,000.00		144,034,200	10,534,101.60
Total ES26 SPOT								1,414,415,844,000.00		144,034,200	10,534,101.60
Total For ES26								1,414,415,844,000.00		144,034,200	10,534,101.60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.62143	7.85000	102.59985			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.01000	75.57109	12.08500	75.18414		10,707,926,242,000.00		891,584,200	1,250,300.00
Total ES33 SPOT								10,707,926,242,000.00		891,584,200	1,250,300.00
Total For ES33								10,707,926,242,000.00		891,584,200	1,250,300.00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86124	7.50000	102.84066			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35500	74.02049	12.43000	73.57884		218,881,202,239,000.00		17,716,001,800	9,838,574.60
Total ES42 SPOT								18,881,202,239,000.00		17,716,001,800	9,838,574.60
Total For ES42								18,881,202,239,000.00		17,716,001,800	9,838,574.60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.30047	8.50000	102.27721			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.20776				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.88827				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.29740				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.30821				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.33375				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.07793				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.26655				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.93975				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.93649				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.26248				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.34009				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.35950				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.12513				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.33254				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.36266				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.13063				0.00	0	170,000,00
Total FRB25 SPOT										0.00	0	170,000,00
Total For FRB25										0.00	0	170,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.01404				0.00	4,000,000,000	2,000,000,00
Total FRB26 SPOT										0.00	4,000,000,000	2,000,000,00
Total For FRB26										0.00	4,000,000,000	2,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.40000	104.16683	9.40000	104.14069				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.60651				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.47479				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			9.32000	98.75418	9.32000	98.72961				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.26109				0.00	0	
Total FRB31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.74000	327.04569	1.74000	326.95816				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.72500	2.72500	2.72500	161.04085				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.77000	213.85906	3.77000	213.79013				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.41500	4.41500	4.41500	112.85548				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.09500	5.09500	5.09500	226.24764				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.32000	97.55448	5.32000	97.51900				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	98.03248	5.25000	97.99707				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.58000	8.58000	8.58000	83.06082				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.62000	8.62000	8.62000	82.19038				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	156.17933				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.55059				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.66998				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.27345				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	100.03760				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.25320				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.80521				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	120.28857				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.86512				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.72653				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	118.10225				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.70828				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.35524				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.37657				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.22649				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	101.12559				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	103.26610				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.33794				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	100.49761				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	101.10966				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.34055				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.69421				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	100.79107				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.86347				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	95.61193				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.88053				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.08111				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.78173				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.86319				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.98662				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.79902				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.42444				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.12550				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.46366				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.14765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.88639				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.20379				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.56838				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.42938				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.22576				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.59437				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.01249				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.70221				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.22329				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.92362				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.26518				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	100.40125				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.13295				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.18350				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.21788				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.30788				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.33200				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	100.19061				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.15450				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.15392				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.63810				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.20844				0.00	0	
Total FRC360 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.08269				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.51048				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.88931				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.91936				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.28597				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.14490				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.29678				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.93905				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.94467				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.18531				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.18466				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.99635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.41044				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.04263				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.03689				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.71974				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.81954				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.81074				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.22692				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.22692				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.22395				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.22395				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.97117				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38(On 30/04/2027 Spot Bond					0.00000	100.09002				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.19047				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 28/10/2022 Spot Bond					0.00000	100.02127				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.06772				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	101.63057				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.69037				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.08999				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.10027				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	100.74205				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.11591				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.13513				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.18766				0.00	0	
Total FRC400 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.39008				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.11928				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	102.00991				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.59228				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.41182				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.53228				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.32169				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.91733				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.96868				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.09002				0.00	1,428,000,000	357,000,000
Total FRC410 SPOT										0.00	1,428,000,000	357,000,000
Total For FRC410										0.00	1,428,000,000	357,000,000
FRC41 On 30/04/2025 Spot Bond					0.00000	100.09738				0.00	1,124,000,000	281,000,000
Total FRC411 SPOT										0.00	1,124,000,000	281,000,000
Total For FRC411										0.00	1,124,000,000	281,000,000
FRC41 On 31/05/2027 Spot Bond					0.00000	101.12950				0.00	1,124,000,000	281,000,000

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 FRC412 SPOT										0.00	1,124,000,000	281,000,000
Total For FRC412										0.00	1,124,000,000	281,000,000
FRC412 On 30/04/2029 Spot Bond					0.00000	100.10107				0.00	1,124,000,000	281,000,000
Total FRC413 SPOT										0.00	1,124,000,000	281,000,000
Total For FRC413										0.00	1,124,000,000	281,000,000
FRC413 On 31/05/2027 Spot Bond					0.00000	101.03814				0.00	0	0
Total FRC414 SPOT										0.00	0	0
Total For FRC414										0.00	0	0
FRC414 On 31/05/2025 Spot Bond					0.00000	100.88010				0.00	0	0
Total FRC415 SPOT										0.00	0	0
Total For FRC415										0.00	0	0
FRC415 On 20/06/2027 Spot Bond					0.00000	96.65279				0.00	0	0
Total FRC416 SPOT										0.00	0	0
Total For FRC416										0.00	0	0
FRC416 On 30/04/2025 Spot Bond					0.00000	100.09737				0.00	460,000,000	115,000,000
Total FRC417 SPOT										0.00	460,000,000	115,000,000
Total For FRC417										0.00	460,000,000	115,000,000
FRC417 On 31/05/2027 Spot Bond					0.00000	100.80300				0.00	460,000,000	115,000,000
Total FRC418 SPOT										0.00	460,000,000	115,000,000
Total For FRC418										0.00	460,000,000	115,000,000
FRC418 On 30/04/2029 Spot Bond					0.00000	100.10026				0.00	460,000,000	115,000,000
Total FRC419 SPOT										0.00	460,000,000	115,000,000
Total For FRC419										0.00	460,000,000	115,000,000
FRC419 On 30/04/2026 Spot Bond					0.00000	100.09002				0.00	48,000,000	12,000,000
Total FRC420 SPOT										0.00	48,000,000	12,000,000
Total For FRC420										0.00	48,000,000	12,000,000
FRC420 On 27/09/2028 Spot Bond					0.00000	100.64550				0.00	0	0
Total FRC421 SPOT										0.00	0	0
Total For FRC421										0.00	0	0
FRC421 On 27/09/2028 Spot Bond					0.00000	100.58808				0.00	0	0
Total FRC422 SPOT										0.00	0	0
Total For FRC422										0.00	0	0
FRC422 On 27/09/2028 Spot Bond					0.00000	100.58808				0.00	0	0
Total FRC423 SPOT										0.00	0	0
Total For FRC423										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
FRC424 On 31/08/2025 Spot Bond					0.00000	100.39433				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.08992				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.80000	107.24918	4.80000	107.21173				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.97000	116.16119	4.97000	116.12010				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.20303				0.00	0	25,100,000,00
Total FRJ022 SPOT										0.00	0	25,100,000,00
Total For FRJ022										0.00	0	25,100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.38920				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50352				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.75590				0.00	0	30,000,00
Total FRJ25 SPOT										0.00	0	30,000,00
Total For FRJ25										0.00	0	30,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.99616				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.46513				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.09612				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.17095				0.00	0	
Total FRJ28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.00412				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29€ On 20/04/2024 Spot Bond					0.00000	100.10140				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.63175				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.49800	4.49800	4.49800	105.97748				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	116.54967				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.83518				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.08000	114.60184	5.08000	114.56096				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.10000	226.22660	5.10000	226.14563				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.22000	112.65292	5.22000	112.61232				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	225.53472				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.92000	156.53009	3.92000	156.47908				0.00	0	232,100,00
Total FRS114 SPOT										0.00	0	232,100,00
Total For FRS114										0.00	0	232,100,00
FRS11 On 31/01/2038 Spot Bond			3.70500	109.51366	3.70500	109.47861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.02000	115.44930	5.02000	115.40832				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.25000	223.19153	5.25000	223.11076				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.30000	222.19069	5.30000	222.10996				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.08000	159.71745	3.08000	159.66899				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.33000	221.59276	5.33000	221.51207				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.22000	112.65292	5.22000	112.61232				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.38000	207.27404	4.38000	207.20383				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.97000	102.85929	5.97000	102.82019				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.27000	208.44409	4.27000	208.37407				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.33000	207.80494	4.33000	207.73482				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.84000	211.71719	5.84000	211.63724				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			5.92000	103.47972	5.92000	103.44051				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	112.61232				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.20000	112.92892	5.20000	112.88828				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.14000	209.83665	4.14000	209.76692				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.61000	216.10403	5.61000	216.02375				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	208.44409	4.27000	208.37407				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.27000	208.44409	4.27000	208.37407				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.67100	214.95032	3.67100	214.88157				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.85000	156.79273	3.85000	156.74193				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.85000	156.79273	3.85000	156.74193				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.62000	204.74738	4.62000	204.67670				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.66000	204.32972	4.66000	204.25897				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.82000	156.90545	3.82000	156.85474				0.00	0	
Total FRS151 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.13500	209.89043	4.13500	209.82071				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	204.15469				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.15090				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.17333				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	100.72000				0.00	240,400,000	60,100,00
Total FRS180 SPOT										0.00	240,400,000	60,100,00
Total For FRS180										0.00	240,400,000	60,100,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.62650				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	172.43809				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	137.12820				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	183.89249				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	154.22434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.94585				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.93975				0.00	275,600,000	68,900,000
Total FRS199 SPOT										0.00	275,600,000	68,900,000
Total For FRS199										0.00	275,600,000	68,900,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.42482				0.00	124,000,000	31,000,000
Total FRS200 SPOT										0.00	124,000,000	31,000,000
Total For FRS200										0.00	124,000,000	31,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.22301				0.00	156,800,000	39,200,000
Total FRS201 SPOT										0.00	156,800,000	39,200,000
Total For FRS201										0.00	156,800,000	39,200,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.24537				0.00	149,600,000	37,400,000
Total FRS206 SPOT										0.00	149,600,000	37,400,000
Total For FRS206										0.00	149,600,000	37,400,000
FRS206 On 18/11/2024 Spot Bond					0.00000	101.24383				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.62989				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.70221				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.41036				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	119.43918				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	104.81153				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.19239				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.34459				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.82392				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.46093				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	104.06093				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.27317				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	96.22981				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.98358				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 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	
FRS259 On 23/01/2024 Spot Bond					0.00000	111.20722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.87820				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.37633				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	100.60667				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	112.66882				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	100.61121				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	100.60757				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	101.18024				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	100.76292				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 21/09/2024 Spot Bond					0.00000	100.96189				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.20445				0.00	0	
Total FRS280 SPOT										0.00	0	
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	100.64428				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.46000	10.46000	10.46000	98.69447				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.46000	10.46000	10.46000	98.69447				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.16549				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.63619				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.80900	11.80900	11.80900	88.32729				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	92.27666				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.65332				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.47853				0.00	0	
Total FRS293 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.26427				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	102.89433				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	101.35195				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	100.41552				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.09002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.12177				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	328.19124				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.18000	329.42834	1.18000	329.34517				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.19000	1.19000	1.19000	329.30234				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.96085				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.92000	107.38901	4.92000	107.35117				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.62000	69.63442	4.62000	112.96639				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	160.09254				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	159.01706				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.25000	2.25000	2.25000	324.80525				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.61500	7.61500	7.61500	103.32967				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.56000	106.14117	8.56000	106.11687				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.57000	103.25256	8.57000	103.22902				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.95000	105.07221	8.95000	105.04708			188,483,420,000.00		21,059,600	48,158,400
Total FRX26 SPOT									188,483,420,000.00		21,059,600	48,158,400
Total For FRX26									188,483,420,000.00		21,059,600	48,158,400
FRX27 On 07/03/2027 Spot Bond			9.44000	106.85246	9.44000	106.82569				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.33000	103.77360	9.33000	103.74788				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.70500	100.31336	9.70500	100.28752				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.27500	99.92673	10.27500	99.89907				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.71500	102.40728	10.71500	102.37808				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.70000	73.16960	11.70000	73.14687				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.42527				0.00	0	
Total FS6A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.23280				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.18223				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.21659				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.22669				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.07850				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.08915				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.09445				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.99781				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.13694				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	101.20582				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.35872				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.16115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.20785				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.61954				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.01500	116.81846	4.01500	116.78002				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.25427				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.95400	105.44766	7.95400	105.42519				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.35849				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83000	106.23147	7.83000	106.20918				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.15032				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05407				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.08273				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.85049				0.00	0	80,000.00
Total GRT25G SPOT										0.00	0	80,000.00
Total For GRT25G										0.00	0	80,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	102.46171				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.52397				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.86806				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.32979				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.05047				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.23349				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.55540				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.99588				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.58636				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.49049				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01888				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.25129				0.00	0	
Total GRT40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.47382				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.70628				0.00	7,200,000,000	9,100,000,000
Total GRT42 SPOT										0.00	7,200,000,000	9,100,000,000
Total For GRT42										0.00	7,200,000,000	9,100,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.51541				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.85719				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.54392				0.00	200,000,000	100,000,000
Total GRT48 SPOT										0.00	200,000,000	100,000,000
Total For GRT48										0.00	200,000,000	100,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	100.81350				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.85245				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.18954				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.53673				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.91414				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.24549				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.67902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.45450				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.02935				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.55057				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.57517				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.94217				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.86064				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.49221				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.48329				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.52352				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.06000	325.69500	2.06000	325.60498				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.24000	2.24000	2.24000	334.46006				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/08/2030 Spot Bond			10.90000	101.62644	10.90000	101.59665				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.95000	78.92775	4.95000	108.54987				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90500	83.34456	11.90500	83.31836			506,995,854,000.00		42,586,800	4,137,386,40
Total HWAY34 SPOT									506,995,854,000.00		42,586,800	4,137,386,40
Total For HWAY34									506,995,854,000.00		42,586,800	4,137,386,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.31678	100.00000	9.29627				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.93500	82.56575	11.93500	82.53974				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	9.31377	100.00000	9.29326				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	0.00000				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.05925				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.40000	162.35569	2.40000	162.30939			350,876,218,080,000.00	146,198,424,200	735,305,215,10	
Total I2025 SPOT									350,876,218,080,000.00	146,198,424,200	735,305,215,10	
Total For I2025									350,876,218,080,000.00	146,198,424,200	735,305,215,10	
I2029 On 31/03/2029 Spot Bond			3.55000	119.00362	3.54500	119.00236			365,074,571,980,000.00	102,837,907,600	258,676,320,70	
Total I2029 SPOT									365,074,571,980,000.00	102,837,907,600	258,676,320,70	
Total For I2029									365,074,571,980,000.00	102,837,907,600	258,676,320,70	
I2033 On 28/02/2033 Spot Bond			4.26000	112.69935	4.30000	112.24727			487,392,337,794,000.00	114,411,346,900	515,224,816,60	
Total I2033 SPOT									487,392,337,794,000.00	114,411,346,900	515,224,816,60	
Total For I2033									487,392,337,794,000.00	114,411,346,900	515,224,816,60	
I2038 On 31/01/2038 Spot Bond			4.27000	126.69232	4.32000	125.86148			464,351,913,389,000.00	108,747,520,700	587,954,043,80	
Total I2038 SPOT									464,351,913,389,000.00	108,747,520,700	587,954,043,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										14,351,913,389,000.00	108,747,520,700	587,954,043,80
I2046 On 31/03/2046 Spot Bond			4.31000	114.57832	4.32000	114.35308				115,668,108,311,000.00	26,837,148,100	483,361,446,00
Total I2046 SPOT										15,668,108,311,000.00	26,837,148,100	483,361,446,00
Total For I2046										15,668,108,311,000.00	26,837,148,100	483,361,446,00
I2050 On 31/12/2050 Spot Bond			4.35000	114.99671	4.35000	114.95792				918,626,973,945,000.00	211,178,614,700	561,507,299,70
Total I2050 SPOT										18,626,973,945,000.00	211,178,614,700	561,507,299,70
Total For I2050										18,626,973,945,000.00	211,178,614,700	561,507,299,70
IBG01 On 07/02/2025 Spot Bond					0.00000	99.89267				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.88935				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.91000	326.32716	1.91000	326.23830				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.57037				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.37050				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.80481				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.78446				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.23752				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.25303				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.54946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.87147				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.80100				0.00	164,800,000	41,200,00
Total IBL138 SPOT										0.00	164,800,000	41,200,00
Total For IBL138										0.00	164,800,000	41,200,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.19134				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.70593				0.00	293,200,000	73,300,00
Total IBL145 SPOT										0.00	293,200,000	73,300,00
Total For IBL145										0.00	293,200,000	73,300,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.45586				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.04263				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.08024				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.09888				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.06362				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.87621				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	99.06438				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.95107				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22412				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.23372				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.40104				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.25969				0.00	0	2,640,000,00
Total IBL168 SPOT										0.00	0	2,640,000,00
Total For IBL168										0.00	0	2,640,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.24610				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.11757				0.00	0	1,660,000,00
Total IBL178 SPOT										0.00	0	1,660,000,00
Total For IBL178										0.00	0	1,660,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	101.10372				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.34047				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.79674				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.82199				0.00	0	
Total IBL191 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.32455				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.11738				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.86750				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.87543				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.81030				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.94872				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.97782				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.26732				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.00211				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.95840				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.81251				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.91466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.01866				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.02033				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.19501				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.43150				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.71420				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.64107				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.45054				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL219 On 31/03/2025 Spot Bond					0.00000	99.14402				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.12848				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.23783				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	101.75232				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.82697				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	101.73660				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.12729				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.87316				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.65328				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.95224				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.86238				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.88933				0.00	0	
Total IBL230 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.68498				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	100.93733				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.52618				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.54932				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.69208				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.64631				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.56499				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.19496				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.16563				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.12000	99.06846	11.12000	95.48484				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.11136				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.11599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.49500	107.21264	8.49500	107.18801				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.86500	102.81305	6.86500	102.79412				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.28006				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.86000	101.18931	9.86000	101.16285				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.21500	102.78043	11.21500	102.76211				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.44000	102.94195	10.44000	102.91333				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.77295				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.72123				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.32172				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.41559				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.50675				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.72972				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.15382				0.00	100,000,000	50,000,000
Total IDCG22 SPOT										0.00	100,000,000	50,000,000
Total For IDCG22										0.00	100,000,000	50,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.51498				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78106				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.17000	100.33311	9.17000	100.30853				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.03048				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.03079				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.66163				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.00311				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.11040				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.25063				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.32350				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.69421			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.60957			0.00	0	
Total INLV12 SPOT									0.00	0	
Total For INLV12									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.66090			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.94208			0.00	53,200,000	13,300,00
Total IPF24 SPOT									0.00	53,200,000	13,300,00
Total For IPF24									0.00	53,200,000	13,300,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.20729			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.40987			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.43283			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.88698			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.35349			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.49763			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.83315			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.13918			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.41898				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.93000	201.53607	4.93000	201.46483				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.09188				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	202.56558	4.83000	202.49453				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.53328				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.46965				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.22696				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.33076				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.92793				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.19763				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.14798				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.98511				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.33019				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.83464				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.83786	7.40000	100.81799				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.41967				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.42791				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.23000	100.05791	7.23000	100.03861				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.63056				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.13557	7.45000	103.11465				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.07062				0.00	0	
Total IVC201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.11047	7.39000	103.08971				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.22589				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.17956				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	101.04054				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.93934				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.64749				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.02235				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.72500	7.72500	7.72500	102.54594				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.42500	8.42500	8.42500	101.35520				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.13999				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.02358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.18424				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.35648	8.45000	102.33333				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.21898	7.20000	100.95892				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.88658				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			10.33000	10.33000	10.33000	97.94385				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total IVC223 SPOT										0.00	0	3,000,000.00
Total For IVC223										0.00	0	3,000,000.00
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.41373				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	98.85812				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.69866				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.53043				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.86947				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.40399				0.00	54,000,000	13,500,000
Total KAP012 SPOT										0.00	54,000,000	13,500,000
Total For KAP012										0.00	54,000,000	13,500,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.12716				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.80609				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.14620				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.40579				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.02510				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.80900				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.81159				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.37183				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.96186				0.00	0	
Total KAP023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.26304				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.27627				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.40931				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.92000	117.80774	9.92000	117.77675				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.28500	103.64144	8.28500	103.61824				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.70252				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.70131				0.00	1,500,000,000	750,000,000
Total LGL08 SPOT										0.00	1,500,000,000	750,000,000
Total For LGL08										0.00	1,500,000,000	750,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.65567				0.00	200,000,000	600,000,000
Total LGL09 SPOT										0.00	200,000,000	600,000,000
Total For LGL09										0.00	200,000,000	600,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.43607				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.08092				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.15746				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.16480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.15742				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.28730				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.31760				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.51925				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.23065				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.19154				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.69484				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.95056				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	99.92818				0.00	0	1,400,000.00
Total MBP038 SPOT										0.00	0	1,400,000.00
Total For MBP038										0.00	0	1,400,000.00
MBP04 On 23/02/2023 Spot Bond					0.00000	101.16354				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.11508				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	100.92169				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.50575				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.85848				0.00	14,430,000,000	14,430,000,000
Total MBP049 SPOT										0.00	14,430,000,000	14,430,000,000
Total For MBP049										0.00	14,430,000,000	14,430,000,000
MBP05 On 23/08/2022 Spot Bond					0.00000	101.15456				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.92021				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.49027				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.17000	9.17000	9.17000	105.21718				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.80400	99.80794	7.80400	99.78665				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49499				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.64604				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.84989				0.00	200,000,000	100,000,000
Total MML01 SPOT										0.00	200,000,000	100,000,000
Total For MML01										0.00	200,000,000	100,000,000
MML02 On 10/12/2026 Spot Bond			9.82000	99.50637	9.82000	99.48031				0.00	0	
Total MML02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.29548				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.07000	91.48117	10.07000	93.77632				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.18157				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.58000	99.15606	10.58000	99.12828				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.50680				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.29554				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.65640				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.43518				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68032				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.00568				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.33423				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.56265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.09856				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.92281				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.17861				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.76500	95.78020	9.76500	95.75539				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.08957				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.41347				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.99171				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.55048				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.27307				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.32749				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.71929				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	101.28219				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.35969				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.35960				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.34021				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.25146				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.64511				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.81680				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.96253				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.09638				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.01500	101.71770	8.01500	101.69589				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.37500	101.63008	8.37500	101.60742				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.70000	99.45091	10.70000	99.42274				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.42750				0.00	0	200,000,00
Total NBG02G SPOT										0.00	0	200,000,00
Total For NBG02G										0.00	0	200,000,00
NBG03 On 30/04/2026 Spot Bond					0.00000	100.07316				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.20623				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.21295				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.07243				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.75284				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.94000	106.28785	7.94000	106.26536				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.62000	106.30618	8.62000	106.28140				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.35500	104.60526	9.35500	104.57913				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.35500	104.92893	9.35500	104.90272				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.61000	104.32098	9.61000	104.29438				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.27500	102.82166	7.27500	102.80160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.29800	108.93810	8.29800	108.91404				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.34000	108.77208	9.34000	108.74510				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			7.69500	7.69500	7.69500	106.42408				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.42058				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	60.75548	100.00000	60.62175				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.36044				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.23500	108.52500	9.23500	108.49838				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.32800	102.56153	7.32800	102.54148				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.74000	105.90916	8.74000	105.88454				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.96500	106.67738	7.96500	106.65437				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.77500	104.11292	7.77500	104.09134				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.86616				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.22173				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.78225				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.49500	11.49500	11.49500	78.38367				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.58495				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.23063				0.00	0	30,000,00
Total NBK43B SPOT										0.00	0	30,000,00
Total For NBK43B										0.00	0	30,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.57963				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.94285				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.37581				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59256				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.10028				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.68440				0.00	0	1,800,000,00
Total NBK52B SPOT										0.00	0	1,800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK52B										0.00	0	1,800,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.83077				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.72401				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.29261				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.12699				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.40962				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.25313				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.19041				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.52074				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.21108				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	100.68558				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.66500	103.90546	10.66500	103.87612				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71765				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.32000	104.10045	10.32000	104.07199				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72349				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73268				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74435				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.87341				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.87341				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.38625				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.87824				0.00	0	
Total NGL04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.31014				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.18711				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.34715				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.68379				0.00	150,000,000	37,500,00
Total NGL08 SPOT										0.00	150,000,000	37,500,00
Total For NGL08										0.00	150,000,000	37,500,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.73314				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.58759				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.65398				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.77385				0.00	0	10,000,00
Total NGT103 SPOT										0.00	0	10,000,00
Total For NGT103										0.00	0	10,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.90358				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.53649				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.07730				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.82816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.19519				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	99.94928				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	100.77374				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	100.17190				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.43813				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.04145				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	103.68914				0.00	0	3,100,000,00
Total NHM016 SPOT										0.00	0	3,100,000,00
Total For NHM016										0.00	0	3,100,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	103.50008				0.00	51,000,000,000	25,500,000,00
Total NHM018 SPOT										0.00	51,000,000,000	25,500,000,00
Total For NHM018										0.00	51,000,000,000	25,500,000,00
NHM018 On 25/05/2024 Spot Bond					0.00000	105.54278				0.00	0	1,200,000,00
Total NHM019 SPOT										0.00	0	1,200,000,00
Total For NHM019										0.00	0	1,200,000,00
NHM019 On 25/11/2023 Spot Bond					0.00000	104.34302				0.00	825,000,000	825,000,00
Total NHM020 SPOT										0.00	825,000,000	825,000,00
Total For NHM020										0.00	825,000,000	825,000,00
NHM020 On 26/11/2026 Spot Bond					0.00000	102.49809				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	222.10996				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	215.22467				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	159.38097				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.41500	4.41500	4.41500	112.85548				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			5.07000	5.07000	5.07000	114.70168				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	158.97882				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	263.07573	3.45000	262.99315				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	159.74589				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.28500	3.28500	3.28500	219.19875				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	217.63363	3.43000	217.56544				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09000	89.35570	5.09000	114.42046				0.00	0	
Total NILB17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.75327				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.72099				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.23835				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.07851				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.28897				0.00	151,200,000	37,800,000
Total NN022 SPOT										0.00	151,200,000	37,800,000
Total For NN022										0.00	151,200,000	37,800,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.11525				0.00	242,400,000	60,600,000
Total NN023 SPOT										0.00	242,400,000	60,600,000
Total For NN023										0.00	242,400,000	60,600,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.85124				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.28179				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.87762				0.00	220,000,000	55,000,000
Total NN034 SPOT										0.00	220,000,000	55,000,000
Total For NN034										0.00	220,000,000	55,000,000
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	126.63426				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.00675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.30149				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.52887				0.00	322,800,000	80,700,00
Total NN040 SPOT										0.00	322,800,000	80,700,00
Total For NN040										0.00	322,800,000	80,700,00
NN043 On 03/03/2023 Spot Bond					0.00000	157.01115				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.61402				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.78718				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	149.58568				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.84959				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.01494				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.21415				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.93793				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.20158				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.89039				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.85518				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.22711				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.61526				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.47820				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.18852				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.74687				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.82984				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.74687				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.25206				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.34802				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.14891				0.00	0	
Total NN116 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.89760				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.74546				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.84293				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	122.56000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	114.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.84000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	123.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	121.27813				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	4,000,000,000
Total NNF02 SPOT										0.00	4,000,000,000	4,000,000,000
Total For NNF02										0.00	4,000,000,000	4,000,000,000
NNF02 On 17/02/2026 Spot Bond					0.00000	89.75102				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF03 SPOT										0.00	4,000,000,000	4,000,000,000
Total For NNF03										0.00	4,000,000,000	4,000,000,000
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	90.17393				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	92.00050				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.79410				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.24227				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	0.00000				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	100.85016				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.64237				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08 ¹ On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1 ¹ On 22/05/2052 Spot Bond					0.00000	125.55397				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 ¹ On 22/05/2052 Spot Bond					0.00000	88.57633				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 ² On 22/05/2054 Spot Bond					0.00000	101.25744				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 ³ On 22/05/2023 Spot Bond					0.00000	101.27264				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 ⁴ On 22/05/2053 Spot Bond					0.00000	101.19180				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 ¹ On 22/05/2052 Spot Bond					0.00000	101.00825				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 ² On 22/05/2052 Spot Bond					0.00000	109.90389				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 ¹ On 22/05/2023 Spot Bond					0.00000	101.35019				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 ² On 22/05/2054 Spot Bond					0.00000	101.28832				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 ¹ On 22/05/2052 Spot Bond					0.00000	101.09522				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 ² On 22/05/2052 Spot Bond					0.00000	111.72069				0.00	0	
Total NQ1C17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.12420			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.37500	104.00117	8.37500	103.97778			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.34000	207.38283	2.34000	207.32394			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.43000	105.72592	11.43000	105.69380		230,170,482,000.00	20,137,400	469,149,60	
Total NRA028 SPOT								230,170,482,000.00	20,137,400	469,149,60	
Total For NRA028								230,170,482,000.00	20,137,400	469,149,60	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.63584	100.00000	14.60344		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	101.76443			0.00	200,000,000	100,000,00
Total NTC23 SPOT									0.00	200,000,000	100,000,00
Total For NTC23									0.00	200,000,000	100,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.67890			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78019			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.78962			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	100.62817			0.00	600,000,000	19,300,000,00
Total NTC32 SPOT									0.00	600,000,000	19,300,000,00
Total For NTC32									0.00	600,000,000	19,300,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.02203			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.26033				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.77585				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.64770				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.62000	109.44402	8.62000	109.41892				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			7.96000	104.49290	7.96000	104.47032				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.99500	110.63234	8.99500	110.60588				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	101.43974				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.79834				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.96213				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.61106				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.22350				0.00	0	200,000,00
Total PEP01 SPOT										0.00	0	200,000,00
Total For PEP01										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP02 On 10/03/2025 Spot Bond					0.00000	101.87912				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.57899				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.57608				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.17433				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.37200				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.15786				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.91000	106.87945	8.92000	106.81707			417,270,040,695,000.00	1,056,932,664,500	334,260,186,400	
Total R186 SPOT									17,270,040,695,000.00	056,932,664,500	334,260,186,400	
Total For R186									17,270,040,695,000.00	056,932,664,500	334,260,186,400	
R197 On 07/12/2023 Spot Bond			0.84000	330.88683	0.84000	330.80636			44,896,499,424,000.00	53,448,213,600	230,157,225,900	
Total R197 SPOT									14,896,499,424,000.00	53,448,213,600	230,157,225,900	
Total For R197									14,896,499,424,000.00	53,448,213,600	230,157,225,900	
R202 On 07/12/2033 Spot Bond			4.29500	243.38156	4.30000	243.18844			52,308,440,354,500.00	12,178,915,100	238,119,511,100	
Total R202 SPOT									52,308,440,354,500.00	12,178,915,100	238,119,511,100	
Total For R202									52,308,440,354,500.00	12,178,915,100	238,119,511,100	
R2023 On 28/02/2023 Spot Bond			6.85000	103.77691	6.77500	103.80009			404,915,544,355,000.00	59,111,758,300	330,035,963,800	
Total R2023 SPOT									14,915,544,355,000.00	59,111,758,300	330,035,963,800	
Total For R2023									14,915,544,355,000.00	59,111,758,300	330,035,963,800	
R2030 On 31/01/2030 Spot Bond			10.33500	88.09012	10.40000	87.75945			777,497,420,730,000.00	946,056,838,000	279,106,893,900	
Total R2030 SPOT									17,497,420,730,000.00	946,056,838,000	279,106,893,900	
Total For R2030									17,497,420,730,000.00	946,056,838,000	279,106,893,900	
R2032 On 31/03/2032 Spot Bond			10.77000	87.89089	10.83500	87.52138			145,535,175,377,000.00	663,466,590,100	732,199,380,400	
Total R2032 SPOT									15,535,175,377,000.00	663,466,590,100	732,199,380,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2032									15,535,175,377,000.00	663,466,590,100	732,199,380,45
R2035 On 28/02/2035 Spot Bond			11.05000	89.15279	11.13500	88.61912			277,501,129,420,000.00	1,654,072,500,400	1,333,149,969,10
Total R2035 SPOT									7,501,129,420,000.00	654,072,500,400	333,149,969,10
Total For R2035									7,501,129,420,000.00	654,072,500,400	333,149,969,10
R2037 On 31/01/2037 Spot Bond			11.22500	80.77808	11.29000	80.36261			826,281,260,705,000.00	340,871,381,800	1,513,842,417,00
Total R2037 SPOT									16,281,260,705,000.00	340,871,381,800	513,842,417,00
Total For R2037									16,281,260,705,000.00	340,871,381,800	513,842,417,00
R2040 On 31/01/2040 Spot Bond			11.30000	82.69323	11.38000	82.15025			090,431,261,620,000.00	361,985,067,400	1,724,284,212,80
Total R2040 SPOT									10,431,261,620,000.00	361,985,067,400	724,284,212,80
Total For R2040									10,431,261,620,000.00	361,985,067,400	724,284,212,80
R2044 On 31/01/2044 Spot Bond			11.29000	79.69500	11.36000	79.20806			873,798,001,424,000.00	431,691,585,600	1,431,970,701,20
Total R2044 SPOT									3,798,001,424,000.00	431,691,585,600	431,970,701,20
Total For R2044									3,798,001,424,000.00	431,691,585,600	431,970,701,20
R2048 On 28/02/2048 Spot Bond			11.23000	82.96040	11.32000	82.32412			477,741,570,410,000.00	1,467,296,667,000	1,639,815,594,90
Total R2048 SPOT									7,741,570,410,000.00	467,296,667,000	539,815,594,90
Total For R2048									7,741,570,410,000.00	467,296,667,000	539,815,594,90
R209 On 31/03/2036 Spot Bond			11.06000	68.62235	11.13500	68.21150			123,704,989,544,000.00	372,848,552,400	883,227,811,80
Total R209 SPOT									13,704,989,544,000.00	372,848,552,400	883,227,811,80
Total For R209									13,704,989,544,000.00	372,848,552,400	883,227,811,80
R210 On 31/03/2028 Spot Bond			2.87000	224.01853	2.93000	223.25730			69,139,721,798,000.00	24,090,495,400	324,092,610,70
Total R210 SPOT									19,139,721,798,000.00	24,090,495,400	324,092,610,70
Total For R210									19,139,721,798,000.00	24,090,495,400	324,092,610,70
R213 On 28/02/2031 Spot Bond			10.64500	82.78324	10.71500	82.42575			574,780,998,030,000.00	147,936,214,000	1,267,152,117,80
Total R213 SPOT									4,780,998,030,000.00	147,936,214,000	267,152,117,80
Total For R213									4,780,998,030,000.00	147,936,214,000	267,152,117,80
R214 On 28/02/2041 Spot Bond			11.20500	66.29490	11.28000	65.86709			533,025,811,783,000.00	761,537,332,600	919,306,768,00
Total R214 SPOT									33,025,811,783,000.00	761,537,332,600	919,306,768,00
Total For R214									33,025,811,783,000.00	761,537,332,600	919,306,768,00
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.30953			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	101.04405			0.00	150,400,000	37,600,00
Total RDFB14 SPOT									0.00	150,400,000	37,600,00
Total For RDFB14									0.00	150,400,000	37,600,00
RDFB14 On 05/12/2023 Spot Bond					0.00000	101.32499			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.14328				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.03423				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.70898				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.66081				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.51896				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.18381				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.66456				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.30303				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.23464				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.03779				0.00	0	251,200,00
Total RED131 SPOT										0.00	0	251,200,00
Total For RED131										0.00	0	251,200,00
RED14 On 17/09/2022 Spot Bond					0.00000	100.78224				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	95.97468				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.51775				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.22869				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.11677				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.47347				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.19724				0.00	0	243,900,00
Total RED603 SPOT										0.00	0	243,900,00
Total For RED603										0.00	0	243,900,00
RED70 On 17/04/2023 Spot Bond					0.00000	100.34880				0.00	0	855,000,00
Total RED704 SPOT										0.00	0	855,000,00
Total For RED704										0.00	0	855,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	100.63554				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.26189				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.10158				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.30285				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.81240				0.00	0	
Total RES50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.91507				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.71381				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.66720				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.71157				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.76409				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.89232				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.06947				0.00	0	40,000,000.00
Total RN2027 SPOT										0.00	0	40,000,000.00
Total For RN2027										0.00	0	40,000,000.00
RW23 On 10/12/2023 Spot Bond			8.55500	102.57818	8.55500	102.55470				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.53000	95.80475	11.53000	95.77541				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.01500	93.81508	12.01500	93.78517				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.03637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.08000	95.03523	11.08000	95.00723				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.25596				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.36615				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.17500	104.90135	9.17500	104.87578				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.21326				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.56500	106.80344	8.56500	106.77870				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.25000	98.22991	9.25000	98.20579				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.53500	102.32141	9.53500	102.29537				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.50500	106.78568	8.50500	106.76151				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.80000	100.75615	8.80000	100.73258				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			10.42000	96.50006	10.42000	96.47343				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.13500	103.23741	6.13500	103.22035				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.97500	107.00596	8.97500	106.98043				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.71500	106.88649	9.71500	106.85893				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.00000	106.84433	7.00000	106.82402				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.87846				0.00	2,000,000,000	200,000,000
Total SBS47 SPOT										0.00	2,000,000,000	200,000,000
Total For SBS47										0.00	2,000,000,000	200,000,000
SBS51 On 31/01/2024 Spot Bond			8.22500	8.22500	8.22500	102.19087				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.20391				0.00	0	630,000,000
Total SBS52 SPOT										0.00	0	630,000,000
Total For SBS52										0.00	0	630,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.07254				0.00	0	20,000,000
Total SBS53 SPOT										0.00	0	20,000,000
Total For SBS53										0.00	0	20,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.76384				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.81576				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.48496				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.27038				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.70940				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.64770				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.62927				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.60019				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.25841				0.00	0	500,000,00
Total SBS68 SPOT										0.00	0	500,000,00
Total For SBS68										0.00	0	500,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.04827				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.93241				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.76051				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.37064				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.13221				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.13707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.14238				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.31000	324.64518	2.31000	324.55329				0.00	0	344,000,00
Total SBSI11 SPOT										0.00	0	344,000,00
Total For SBSI11										0.00	0	344,000,00
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	222.10996				0.00	0	5,720,000,00
Total SBSI14 SPOT										0.00	0	5,720,000,00
Total For SBSI14										0.00	0	5,720,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.92216				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.63407				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.49345				0.00	0	240,000,00
Total SBT102 SPOT										0.00	0	240,000,00
Total For SBT102										0.00	0	240,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.17617				0.00	0	500,000,00
Total SBT103 SPOT										0.00	0	500,000,00
Total For SBT103										0.00	0	500,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.36993				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.25039				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.59791				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10€ On 13/07/2027 Spot Bond					0.00000	100.38194				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68001				0.00	146,800,000	36,700,000
Total SBT201 SPOT										0.00	146,800,000	36,700,000
Total For SBT201										0.00	146,800,000	36,700,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.32579				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.14500	104.49893	8.14500	104.47614				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.79239				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.26784				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.50203				0.00	243,600,000	60,900,000
Total SBT207 SPOT										0.00	243,600,000	60,900,000
Total For SBT207										0.00	243,600,000	60,900,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.24812				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.72056				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.52550				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.66272				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.87000	97.42288	9.87000	97.39695				0.00	0	
Total SLI7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.30180				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.25386				0.00	97,600,000	24,400,00
Total SLRA5 SPOT										0.00	97,600,000	24,400,00
Total For SLRA5										0.00	97,600,000	24,400,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.34444				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.33375				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.41905				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.31252				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.41905				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.39770				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.54693				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.35517				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.46168				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.45099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.47000	105.77635	8.47000	105.75238				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.14926				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.40842				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.82398				0.00	0	526,396,70
Total SOLB01 SPOT										0.00	0	526,396,70
Total For SOLB01										0.00	0	526,396,70
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.23767				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.43468				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.14461				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.16786				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.60954				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.54482				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.20265				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2022 Spot Bond					0.00000	100.32493				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.82230				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	101.79293				0.00	4,000,000,000	4,500,000,000
Total SPG010 SPOT										0.00	4,000,000,000	4,500,000,000
Total For SPG010										0.00	4,000,000,000	4,500,000,000
SPG011 On 12/07/2025 Spot Bond					0.00000	100.24941				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.23648				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.36724				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.51040				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	158.73049				0.00	0	1,660,000,000
Total SSN011 SPOT										0.00	0	1,660,000,000
Total For SSN011										0.00	0	1,660,000,000
SSN011 On 21/12/2026 Spot Bond			8.89500	106.93483	8.89500	106.90941				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.20500	84.92524	10.20500	84.90227				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.38232				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.25956				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.17500	104.78197	8.17500	104.75903				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.22000	112.65292	5.22000	112.61232				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.75149				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.02188				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.79134				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.87000	1.87000	1.87000	326.40749				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.14370				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.98060				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.35646				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	159.20846				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	112.61232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.38500	4.38500	4.38500	113.06138				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	210.08987				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.14309				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.12389				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.81701				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.79873				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.93594				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.74524				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.71647				0.00	192,800,000	48,200,000
Total SSN077 SPOT										0.00	192,800,000	48,200,000
Total For SSN077										0.00	192,800,000	48,200,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.26669				0.00	128,400,000	32,100,000
Total SSN078 SPOT										0.00	128,400,000	32,100,000
Total For SSN078										0.00	128,400,000	32,100,000
SSN078 On 27/08/2024 Spot Bond					0.00000	101.22445				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.91063				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.94049				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	224.62206				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.74686				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.43543				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.99272				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.06500	84.72493	11.06500	84.70014				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.82983				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.26000	208.55082	4.26000	208.48085				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.35500	221.09593	5.35500	221.01531				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.32600				0.00	0	
Total SSN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.65709				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/09/2022 Spot Bond					0.00000	100.72685				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.91722				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN130 On 12/10/2022 Spot Bond					0.00000	100.26453				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	100.11564				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	100.15790				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	99.97371				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	99.97883				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	102.06832				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN146 On 09/12/2022 Spot Bond					0.00000	100.97530				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	101.07866				0.00	0	100,000,00
Total SSN150 SPOT										0.00	0	100,000,00
Total For SSN150										0.00	0	100,000,00
SSN160 On 08/06/2023 Spot Bond					0.00000	100.81425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.78329				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.85671				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.83203				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.81740				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.80822				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.81740				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.81055				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	100.78575				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	100.64237				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	100.66514				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.55671				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17 On 28/02/2025 Spot Bond					0.00000	100.61868				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.67226				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.30950				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.29683				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41000	101.95307	9.41000	101.92746				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.05928				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.10688				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.14652				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.16203				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.19479				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.17541				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.19479				0.00	0	
Total T17A23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.24075	7.21000	103.22054				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.46955	7.72000	103.44790				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.47748				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.65097				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.39118				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.65898				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.22001				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.37807				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.92835				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.49384				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.28697				0.00	2,000,000,000	2,000,000,000
Total TFS163 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS163										0.00	2,000,000,000	2,000,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.57060				0.00	200,000,000	100,000,000

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 TFS164 SPOT										0.00	200,000,000	100,000,000
Total For TFS164										0.00	200,000,000	100,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.95859				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.21838				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.35732				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.25691				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.83408				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.99936				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.17267				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.25853				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.23172				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.86786				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	101.20219				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.18728				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.27646				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.32062				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.31812				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.36755				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.42986				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.32104				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.15321				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.90834				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.73364				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.17236				0.00	600,000,000	300,000,000
Total TH16A1 SPOT										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A1										0.00	600,000,000	300,000,000
TH16A1 On 21/08/2024 Spot Bond					0.00000	101.19502				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.81489	8.49000	103.79105				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.22950				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.20471				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.16988				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.19890				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.58991	5.76000	102.57382				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.24155				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.49734				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.31520				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.30164				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.39466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.36947				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.71810				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.88262				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.78586				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.28194				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.25289				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.24321				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.35165				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.30712				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.30131				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.70773				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.63615				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.59165				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.05929				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.08841				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.94542				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.57500	103.80905	7.57500	103.78766				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.49500	105.95545	8.49500	105.93149				0.00	0	735,000,00
Total TL25 SPOT										0.00	0	735,000,00
Total For TL25										0.00	0	735,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	103.08039				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.54585				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.39000	102.27544	9.39000	102.24980				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.64114				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.61250				0.00	0	5,200,000,00
Total TL30 SPOT										0.00	0	5,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL30									0.00	0	5,200,000.00
TL31 On 10/06/2026 Spot Bond					0.00000	101.65010			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.28839			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.67500	105.06558	8.67500	105.04134		265,428,975,000.00		30,597,000	1,197,232,900
Total TN23 SPOT								265,428,975,000.00		30,597,000	1,197,232,900
Total For TN23								265,428,975,000.00		30,597,000	1,197,232,900
TN23/R On 06/11/2023 Spot Bond			100.00000	45.29635	100.00000	45.19666			0.00	0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			9.77000	103.62444	9.77000	103.59714		10,197,050,608,000.00		1,043,710,400	2,729,955,400
Total TN25 SPOT								10,197,050,608,000.00		1,043,710,400	2,729,955,400
Total For TN25								10,197,050,608,000.00		1,043,710,400	2,729,955,400
TN25/R On 19/08/2025 Spot Bond			100.00000	21.41369	100.00000	21.36578			0.00	0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			11.02000	93.61074	11.02000	93.58345		27,962,566,760,000.00		2,537,438,000	24,430,312,100
Total TN27 SPOT								27,962,566,760,000.00		2,537,438,000	24,430,312,100
Total For TN27								27,962,566,760,000.00		2,537,438,000	24,430,312,100
TN27/R On 14/11/2027 Spot Bond			100.00000	11.89821	100.00000	11.87201			0.00	0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			11.33000	95.05327	11.33000	95.02498			0.00	0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			12.00000	95.60900	12.00000	95.57856			0.00	0	900,000.00
Total TN30 SPOT								0.00		0	900,000.00
Total For TN30								0.00		0	900,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.10718	8.00000	118.08187			0.00	0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN34 On 07/02/2034 Spot Bond			12.34200	93.86506	12.34200	93.83469			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.64000	90.02627	12.64000	89.99613				0.00	0	4,667,900,00
Total TN40 SPOT										0.00	0	4,667,900,00
Total For TN40										0.00	0	4,667,900,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.37438	10.75000	103.34481				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	101.56266				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.86531				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.63000	100.78409	5.63000	102.42914				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.66265				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.65681				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.66950				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.68702				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.87212	7.61000	100.88134				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.58315				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.09199				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.88500	102.24008	7.88500	102.21847				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.28499				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.61102				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.37709				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.25769				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.17500	104.43114	8.17500	104.40829				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.25769				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.61619	8.62000	102.59252				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.62097				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.81364				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.75237				0.00	0	
Total TRA5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.71737				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.94464				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.94464				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.37104				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	96.92607				0.00	0	20,000,00
Total TSP261 SPOT										0.00	0	20,000,00
Total For TSP261										0.00	0	20,000,00
TSP26: On 13/02/2023 Spot Bond					0.00000	96.75765				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	96.18281				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.50794				0.00	0	69,600,00
Total TU1A11 SPOT										0.00	0	69,600,00
Total For TU1A11										0.00	0	69,600,00
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.02504				0.00	0	69,900,00
Total TU1B11 SPOT										0.00	0	69,900,00
Total For TU1B11										0.00	0	69,900,00
TU1D11: On 31/01/2025 Spot Bond					0.00000	100.56346				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40: On 18/08/2022 Spot Bond					0.00000	101.04710				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41: On 23/08/2022 Spot Bond					0.00000	101.01761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.98976				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.88964				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.81400				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.38523				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.33555				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.13462				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.13607				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.24000	104.69558	11.24000	104.66447				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.25920				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.33480				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.29118				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.42970				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.46167				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.51282				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.73867				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.78128				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.49205				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.66805				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.23976				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.29447				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.11856				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.41904				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76269				0.00	0	
Total WHL03 SPOT										0.00	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 For WHL03									0.00	0	
Total for SPOT									1.03e+017	338,830,287,800	249,623,441,05
Total for SPOT :									1.03e+017	338,830,287,800	249,623,441,05
Total Futures									1.03e+017	338,830,384,507	249,625,243,65
Total Options									0.00	0	166,65
Grand Total:									1.03e+017	338,830,384,507	249,625,410,35