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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			11.97388	74.31107	11.86289	74.85041			0.00	0	
ES33 On 02/02/2023 Bond Future			12.16613	75.60117	12.04553	76.17291			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.32683	73.29320	12.20074	73.87812			0.00	0	
ES33 On 03/08/2023 Bond Future			12.47480	74.82071	12.34901	75.39216			0.00	0	
ES33 On 02/11/2023 Bond Future			12.67655	72.39512	12.54994	72.95594			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.33360	72.26201	12.22305	72.88544			0.00	0	
ES42 On 02/02/2023 Bond Future			12.50328	73.51786	12.38422	74.17456			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.65282	70.69973	12.52856	71.37141			0.00	0	
ES42 On 03/08/2023 Bond Future			12.78700	72.17655	12.66270	72.83668			0.00	0	
ES42 On 02/11/2023 Bond Future			12.96668	69.23170	12.84108	69.88312			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/11/2022 Bond Future			166.06986	166.06986	166.01827	166.01827			16,606,986.00	100	7,56

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			167.25267	167.25267	167.25093	167.25093				0.00	0	1,9
I2025	On	04/05/2023	Bond Future			170.53345	170.53345	170.53707	170.53707				0.00	0	
I2025	On	03/08/2023	Bond Future			172.31527	172.31527	172.26154	172.26154				0.00	0	
I2025	On	02/11/2023	Bond Future			175.46416	175.46416	175.36221	175.36221				0.00	0	
Total I2025 Future												16,606,986.00	100	9,51	
Total For I2025												16,606,986.00	100	9,51	
I2029	On	03/11/2022	Bond Future			120.59265	120.59265	121.16524	121.16524				0.00	0	1,5
I2029	On	02/02/2023	Bond Future			122.68548	122.68548	123.30536	123.30536				0.00	0	7,
I2029	On	04/05/2023	Bond Future			123.79358	123.79358	124.42927	124.42927				0.00	0	
I2029	On	03/08/2023	Bond Future			126.36582	126.36582	126.97314	126.97314				0.00	0	
I2029	On	02/11/2023	Bond Future			127.33265	127.33265	127.91572	127.91572				0.00	0	
Total I2029 Future												0.00	0	2,24	
Total For I2029												0.00	0	2,24	
I2033	On	03/11/2022	Bond Future			113.25562	113.25562	114.11181	114.11181				0.00	0	1,2
I2033	On	02/02/2023	Bond Future			115.22091	115.22091	116.12701	116.12701				0.00	0	6,14
I2033	On	04/05/2023	Bond Future			116.09661	116.09661	117.02392	117.02392				0.00	0	
I2033	On	03/08/2023	Bond Future			118.50868	118.50868	119.41631	119.41631				0.00	0	
I2033	On	02/11/2023	Bond Future			119.24255	119.24255	120.13353	120.13353				0.00	0	
Total I2033 Future												0.00	0	7,4	
Total For I2033												0.00	0	7,4	
I2038	On	03/11/2022	Bond Future			129.33336	129.33336	130.64409	130.64409				0.00	0	5,4
I2038	On	02/02/2023	Bond Future			129.66642	129.66642	131.03968	131.03968				0.00	0	
I2038	On	04/05/2023	Bond Future			132.21087	132.21087	133.61505	133.61505				0.00	0	
I2038	On	03/08/2023	Bond Future			132.97737	132.97737	134.36524	134.36524				0.00	0	
I2038	On	02/11/2023	Bond Future			135.40667	135.40667	136.78295	136.78295				0.00	0	
Total I2038 Future												0.00	0	5,4	
Total For I2038												0.00	0	5,4	
I2046	On	03/11/2022	Bond Future			114.46845	114.46845	117.36533	117.36533				0.00	0	15,9
I2046	On	02/02/2023	Bond Future			116.45509	116.45509	119.43856	119.43856				0.00	0	
I2046	On	04/05/2023	Bond Future			116.70035	116.70035	119.74547	119.74547				0.00	0	
I2046	On	03/08/2023	Bond Future			119.12660	119.12660	122.19480	122.19480				0.00	0	
I2046	On	02/11/2023	Bond Future			119.19333	119.19333	122.28284	122.28284				0.00	0	
Total I2046 Future												0.00	0	15,9	
Total For I2046												0.00	0	15,9	
I2050	On	03/11/2022	Bond Future			117.89411	117.89411	119.64281	119.64281				0.00	0	9,9
I2050	On	02/02/2023	Bond Future			117.81733	117.81733	119.63256	119.63256				0.00	0	
I2050	On	04/05/2023	Bond Future			120.12925	120.12925	121.98376	121.98376				0.00	0	
I2050	On	03/08/2023	Bond Future			120.42484	120.42484	122.27644	122.27644				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			122.62480	122.62480	124.47636	124.47636			0.00	0	
Total I2050 Future												0.00	0	9,91
Total For I2050												0.00	0	9,91
R186	On	03/11/2022	Bond Future			8.80917	109.73105	8.74918	109.94214		5.47	22,494,865.25	205	64,04
R186	On	02/02/2023	Bond Future			8.95756	106.31269	8.88284	106.56040		5.53	0.00	0	
R186	On	04/05/2023	Bond Future			9.05040	108.37789	8.96846	108.63334		5.20	0.00	0	
R186	On	03/08/2023	Bond Future			9.11143	105.30625	9.03486	105.53001		5.07	0.00	0	
R186	On	02/11/2023	Bond Future			9.28092	107.20414	9.20818	107.40168		4.71	0.00	0	
Total R186 Future												22,494,865.25	205	64,04
R186	On	03/11/2022	Bond Future	8.23	Call			415.17000	0.41517	358,600	5.32	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,264.23000	2.26423	2,418,750	5.32	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			765.82000	0.76582	678,950	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,541.56000	1.54156	1,665,780	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			780.20000	0.78020	692,270	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,520.39000	1.52039	1,643,550	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			794.96000	0.79496	705,940	5.40	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,499.62000	1.49962	1,621,690	5.40	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,441.88000	1.44188	1,314,680	5.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			877.17000	0.87717	961,060	5.55	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			813.69000	0.81369	731,960	5.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,669.32000	2.66932	2,835,300	5.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			824.33000	0.82433	741,830	5.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,646.03000	2.64603	2,811,240	5.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			802.89000	0.80289	721,930	5.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,692.46000	2.69246	2,859,210	5.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,125.71000	2.12571	2,260,450	5.12	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,676.60000	1.67660	1,555,200	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,110.02000	2.11002	2,244,070	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,692.75000	1.69275	1,570,650	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,094.80000	2.09480	2,228,150	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,660.90000	1.66090	1,540,190	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,390.47000	3.39047	3,243,740	5.47	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,381.01000	1.38101	1,458,040	5.47	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,410.77000	3.41077	3,263,650	5.48	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,372.76000	1.37276	1,449,400	5.48	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,431.11000	3.43111	3,283,590	5.49	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,364.56000	1.36456	1,440,800	5.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,006.49000	2.00649	2,094,800	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,493.36000	2.49336	2,384,870	4.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/11/2023	Bond Future	9.38	Put			2,027.51000	2.02751	2,116,560	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,509.86000	2.50986	2,400,990	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,016.98000	2.01698	2,105,650	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,526.39000	2.52639	2,417,160	4.79	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												22,494,865.25	205	72,66
R197	On	03/11/2022	Bond Future			336.69923	336.69923	337.02139	337.02139			0.00	0	83
R197	On	02/02/2023	Bond Future			333.72257	333.72257	334.15127	334.15127			0.00	0	
R197	On	04/05/2023	Bond Future			340.27254	340.27254	340.72003	340.72003			0.00	0	
R197	On	03/08/2023	Bond Future			338.20717	338.20717	338.54637	338.54637			0.00	0	
R197	On	02/11/2023	Bond Future			344.38332	344.38332	344.63442	344.63442			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			250.07933	250.07933	250.10723	250.10723			0.00	0	6,14
R202	On	02/02/2023	Bond Future			249.73443	249.73443	249.83822	249.83822			0.00	0	46
R202	On	04/05/2023	Bond Future			254.63409	254.63409	254.74784	254.74784			0.00	0	
R202	On	03/08/2023	Bond Future			255.07107	255.07107	255.10047	255.10047			0.00	0	
R202	On	02/11/2023	Bond Future			259.73106	259.73106	259.69032	259.69032			0.00	0	
Total R202 Future												0.00	0	6,66
Total For R202												0.00	0	6,66
R2023	On	03/11/2022	Bond Future			7.21177	101.62609	7.09897	101.66052		0.46	0.00	0	24,22
Total R2023 Future												0.00	0	24,22
R2023	On	03/11/2022	Bond Future	6.25	Call			2.76000	0.00276	1,500	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			262.60000	0.26260	295,770	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			2.99000	0.00299	1,640	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			259.77000	0.25977	292,850	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			3.19000	0.00319	1,760	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			256.90000	0.25690	289,900	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	24,22
R2030	On	03/11/2022	Bond Future			10.21714	91.00867	10.13023	91.41510		9.24	0.00	0	66,88
R2030	On	02/02/2023	Bond Future			10.37442	88.56068	10.27694	89.00211		9.44	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.50161	90.28215	10.39863	90.73449		9.13	0.00	0	
R2030	On	03/08/2023	Bond Future			10.61639	88.13421	10.51518	88.56491		9.05	0.00	0	
R2030	On	02/11/2023	Bond Future			10.78520	89.72229	10.68475	90.13527		8.58	0.00	0	
Total R2030 Future												0.00	0	72,08
R2030	On	03/11/2022	Bond Future	9.70	Call			703.72000	0.70372	581,000	8.76	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			2,750.74000	2.75074	3,034,450	8.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2030 On 03/11/2022 Bond Future	10.08	Call			1,435.33000	1.43533	1,237,430	9.07	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,671.30000	1.67130	1,879,830	9.07	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,459.14000	1.45914	1,259,230	9.08	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			147.40000	0.14740	174,240	10.79	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			1,648.07000	1.64807	1,854,590	9.08	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,483.16000	1.48316	1,281,250	9.09	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,625.08000	1.62508	1,829,600	9.09	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,734.79000	1.73479	1,513,210	9.19	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,408.33000	1.40833	1,593,180	9.19	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			6,587.09000	6.58709	6,207,500	10.79	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			454.92000	0.45492	384,660	9.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			6,305.87000	6.30587	6,677,040	9.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			481.28000	0.48128	407,650	9.07	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			6,135.55000	6.13555	6,503,350	9.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,097.59000	1.09759	958,530	9.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,957.00000	3.95700	4,259,370	9.09	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			1,300.00000	1.30000	1,143,230	9.13	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,547.32000	3.54732	3,831,980	9.13	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			326.28000	0.32628	273,190	9.20	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,318.15000	7.31815	7,706,490	9.20	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,368.65000	1.36865	1,206,240	9.16	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			3,428.67000	3.42867	3,707,690	9.16	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,568.93000	1.56893	1,390,860	9.22	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,116.39000	3.11639	3,379,750	9.22	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			567.92000	0.56792	483,500	9.01	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,635.24000	5.63524	5,992,250	9.01	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,685.35000	1.68535	1,498,680	9.25	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,954.77000	2.95477	3,209,530	9.25	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,705.80000	1.70580	1,517,680	9.26	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,928.98000	2.92898	3,182,290	9.26	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,316.84000	1.31684	1,158,670	9.14	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,517.29000	3.51729	3,800,550	9.14	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,875.07000	4.87507	4,543,460	10.30	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			975.81000	0.97581	1,085,630	10.30	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			5,515.30000	5.51530	5,167,110	10.49	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			805.68000	0.80568	898,920	10.49	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,665.53000	1.66553	1,480,300	9.24	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,981.21000	2.98121	3,237,410	9.24	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			6,209.20000	6.20920	5,845,830	10.70	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			657.18000	0.65718	735,240	10.70	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	11.12	Call			4,743.04000	4.74304	4,415,200	10.26		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,015.65000	1.01565	1,129,240	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			3,708.80000	3.70880	3,975,780	8.81		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			698.07000	0.69807	611,300	8.78		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			6,996.50000	6.99650	7,362,070	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,252.90000	1.25290	1,115,630	8.67		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			4,954.72000	4.95472	5,269,790	8.67		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,518.91000	2.51891	2,723,770	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,382.57000	1.38257	1,235,300	8.70		0.00	0	4%
R2030 On 04/05/2023 Bond Future	9.67	Put			4,668.01000	4.66801	4,973,080	8.70		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,552.26000	1.55226	1,392,500	8.74		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			4,332.00000	4.33200	4,624,580	8.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,930.02000	1.93002	1,744,660	8.81		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	11.34	Put			1,364.06000	1.36406	1,489,820	9.85		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,827.40000	2.82740	2,592,430	9.07		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			2,733.29000	2.73329	2,950,660	9.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			3,070.44000	3.07044	2,824,080	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,537.63000	2.53763	2,743,610	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,095.44000	3.09544	2,847,960	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			560.39000	0.56039	617,550	10.91		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.54	Call			3,120.53000	3.12053	2,871,920	9.16		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,500.31000	2.50031	2,704,040	9.16		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,402.39000	3.40239	3,141,630	9.25		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Put			2,303.37000	2.30337	2,494,950	9.25		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,392.50000	5.39250	5,065,920	9.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			521.29000	0.52129	575,170	10.91		0.00	0	3%
R2030 On 04/05/2023 Bond Future	11.62	Call			6,282.13000	6.28213	5,934,460	10.10		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,100.42000	1.10042	1,205,090	10.10		0.00	0	3%
R2030 On 04/05/2023 Bond Future	12.04	Call			7,671.39000	7.67139	7,297,790	10.49		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			796.96000	0.79696	875,700	10.49		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	12.50	Call			9,238.90000	9.23890	8,843,720	10.91		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			9,469.86000	9.46986	9,071,400	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,467.60000	3.46760	3,232,320	9.16		0.00	0	3%
R2030 On 03/08/2023 Bond Future	10.65	Put			2,894.46000	2.89446	3,089,880	9.16		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,339.53000	5.33953	5,046,530	9.74		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,864.73000	1.86473	2,002,430	9.74		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,368.50000	5.36850	5,074,780	9.75		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,853.13000	1.85313	1,990,110	9.75		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,886.72000	2.88672	2,674,940	8.98		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Put			3,380.10000	3.38010	3,599,020	8.98		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call		9.157.70000	9.15770	8,795,600	10.72		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		834.16000	0.83416	902,760	10.72		0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		10,085.81000	10.08581	9,710,690	10.72		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		642.39000	0.64239	697,970	10.72		0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		5,310.91000	5.31091	5,018,640	9.73		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,876.70000	1.87670	2,015,130	9.73		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,140.25000	3.14025	3,328,370	8.63		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,648.87000	3.64887	3,425,590	8.62		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,175.25000	3.17525	3,364,950	8.62		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,672.27000	3.67227	3,448,200	8.62		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,157.71000	3.15771	3,346,620	8.62		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,695.73000	3.69573	3,470,870	8.63		0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												0.00	0	93,5
R2032	On	03/11/2022	Bond Future			10.67023	86.72727	10.58962	87.15432	11.10		10,927,636.02	126	157,1
R2032	On	02/02/2023	Bond Future			10.82447	88.21236	10.73513	88.67359	11.06		0.00	0	.
R2032	On	04/05/2023	Bond Future			10.94842	85.76530	10.85466	86.23792	11.35		0.00	0	
R2032	On	03/08/2023	Bond Future			11.05686	87.53416	10.96504	87.98647	10.89		0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.21932	84.95602	11.12838	85.39184	10.81		0.00	0	
Total R2032 Future												10,927,636.02	126	159,7
R2032	On	03/11/2022	Bond Future	9.31	Call		79.34000	0.07934	58,960	9.99		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		7,251.02000	7.25102	7,657,690	9.99		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		92.76000	0.09276	69,420	9.99		0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		6,969.77000	6.96977	7,373,480	9.99		0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		125.55000	0.12555	95,270	9.97		0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		4,135.50000	4.13550	4,474,030	10.37		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		746.82000	0.74682	623,650	10.58		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,346.82000	3.34682	3,650,700	10.58		0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		832.83000	0.83283	699,800	10.65		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,156.99000	3.15699	3,451,010	10.65		0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		2,974.37000	2.97437	3,258,330	10.71		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		1,556.44000	1.55644	1,355,370	11.09		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,088.10000	2.08810	2,314,080	11.09		0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		1,744.55000	1.74455	1,529,110	11.19		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,902.18000	1.90218	2,113,790	11.19		0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call		476.87000	0.47687	388,350	10.37		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put		1,659.62000	1.65962	1,851,250	11.33		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		2,062.73000	2.06273	1,825,350	11.35		0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put		1,636.90000	1.63690	1,826,570	11.35		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	11.45	Call			4,924.53000	4.92453	4,569,860	12.49	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			508.17000	0.50817	580,550	12.49	0.00	0	7,50
R2032 On 03/11/2022 Bond Future	10.21	Call			924.93000	0.92493	781,840	10.71	0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			6,416.88000	6.41688	6,813,650	9.97	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			5,342.48000	5.34248	4,978,170	12.63	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			432.56000	0.43256	495,300	12.63	0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			8,609.82000	8.60982	8,202,310	13.66	0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			122.60000	0.12260	142,140	13.66	0.00	0	75
R2032 On 03/11/2022 Bond Future	10.66	Call			2,032.63000	2.03263	1,797,210	11.33	0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			369.88000	0.36988	313,150	10.33	0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			8,192.76000	8.19276	8,597,260	10.33	0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			478.93000	0.47893	408,740	10.30	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			7,378.06000	7.37806	7,769,100	10.30	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			955.24000	0.95524	834,910	10.36	0.00	0	75
R2032 On 02/02/2023 Bond Future	9.92	Put			5,319.51000	5.31951	5,660,410	10.36	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			1,344.30000	1.34430	1,190,570	10.51	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,393.79000	4.39379	4,701,290	10.51	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.22	Call			1,455.42000	1.45542	1,292,990	10.55	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			4,180.16000	4.18016	4,478,960	10.55	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,787.09000	1.78709	1,600,810	10.69	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,653.44000	3.65344	3,928,390	10.69	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,809.21000	1.80921	1,621,440	10.70	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,622.28000	3.62228	3,895,740	10.70	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,831.50000	1.83150	1,642,220	10.71	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,591.33000	3.59133	3,863,280	10.71	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			2,063.24000	2.06324	1,858,960	10.80	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,292.99000	3.29299	3,549,940	10.80	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			2,496.61000	2.49661	2,267,060	10.98	0.00	0	75
R2032 On 02/02/2023 Bond Future	10.67	Put			2,834.93000	2.83493	3,066,610	10.98	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			5,851.95000	5.85195	5,499,110	12.15	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,088.20000	1.08820	1,196,590	12.15	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			6,419.83000	6.41983	6,054,120	12.33	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			940.02000	0.94002	1,035,540	12.33	0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			10,029.39000	10.02939	9,610,560	13.39	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			382.43000	0.38243	424,830	13.39	0.00	0	75
R2032 On 04/05/2023 Bond Future	10.87	Put			3,301.86000	3.30186	3,526,230	11.47	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			3,406.85000	3.40685	3,157,460	11.48	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,278.78000	3.27878	3,502,010	11.48	0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Put			2,313.50000	2.31350	2,484,160	11.99	0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,235.80000	12.23580	11,803,840	13.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		424.05000	0.42405	464,710	13.47	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		2,730.60000	2.73060	2,511,900	11.23	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		3,928.77000	3.92877	4,182,690	11.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		3,379.42000	3.37942	3,131,170	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,434.38000	3.43438	3,183,840	11.49	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,255.84000	3.25584	3,477,920	11.49	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,869.04000	4.86904	4,567,080	11.99	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		6,073.06000	6.07306	5,768,270	11.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,306.35000	2.30635	2,453,870	11.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		6,105.17000	6.10517	5,799,620	11.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,291.91000	2.29191	2,438,670	11.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		6,137.65000	6.13765	5,831,350	11.58	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,277.87000	2.27787	2,423,880	11.58	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,561.78000	6.56178	6,245,960	11.71	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,100.46000	2.10046	2,236,950	11.71	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,802.90000	3.80290	4,001,330	10.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,316.37000	4.31637	4,078,160	10.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,781.85000	3.78185	3,979,460	10.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,263.11000	4.26311	4,026,550	10.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,824.04000	3.82404	4,023,300	10.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,289.71000	4.28971	4,052,320	10.79	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											10,927,636.02	126	184,15
R2035	On	03/11/2022	Bond Future			11.00418	87.49086	10.88802	88.18891	12.47	0.00	0	59,26
R2035	On	02/02/2023	Bond Future			11.15565	88.98815	11.03013	89.72531	12.57	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.27281	86.21409	11.14197	86.96786	12.90	0.00	0	
R2035	On	03/08/2023	Bond Future			11.37785	87.99091	11.24710	88.73016	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future			11.53207	85.07887	11.40033	85.80680	12.58	0.00	0	
Total R2035 Future											0.00	0	165,56
R2035	On	03/11/2022	Bond Future	9.82	Call		175.31000	0.17531	120,700	11.30	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		6,986.67000	6.98667	7,630,110	11.30	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		671.42000	0.67142	510,550	11.83	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		4,331.43000	4.33143	4,868,610	11.83	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		1,203.16000	1.20316	957,680	12.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,486.88000	1.48688	1,757,650	13.05	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		121.38000	0.12138	152,350	15.40	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		2,427.05000	2.42705	2,042,610	12.83	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		1,813.78000	1.81378	2,127,390	12.83	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		2,638.10000	2.63810	2,234,940	12.93	0.00	0	97

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.05	Put			1,666.90000	1.66690	1,961,790	12.93		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,932.03000	2.93203	2,504,750	13.05		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,155.98000	3.15598	3,608,550	12.20		0.00	0	5f
R2035 On 03/11/2022 Bond Future	11.14	Call			2,969.59000	2.96959	2,539,370	13.07		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,465.46000	1.46546	1,733,290	13.07		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,007.52000	3.00752	2,574,380	13.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,444.46000	1.44446	1,709,370	13.08		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			10,051.75000	10.05175	9,384,670	15.40		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			653.15000	0.65315	527,620	11.55		0.00	0	3f
R2035 On 02/02/2023 Bond Future	9.89	Put			7,781.01000	7.78101	8,392,640	11.55		0.00	0	3f
R2035 On 02/02/2023 Bond Future	10.64	Call			1,981.41000	1.98141	1,697,040	12.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			4,331.13000	4.33113	4,783,920	12.14		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			573.93000	0.57393	460,920	11.55		0.00	0	5f
R2035 On 02/02/2023 Bond Future	9.81	Put			8,232.67000	8.23267	8,856,820	11.55		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			612.47000	0.61247	493,320	11.55		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,005.25000	8.00525	8,623,260	11.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,602.33000	2.60233	2,263,310	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,555.95000	3.55595	3,954,090	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,249.04000	1.24904	1,043,100	11.81		0.00	0	9f
R2035 On 02/02/2023 Bond Future	10.30	Put			5,721.14000	5.72114	6,252,360	11.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,883.25000	1.88325	1,608,390	12.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,479.00000	4.47900	4,941,300	12.09		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			3,184.00000	3.18400	2,801,000	12.65		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,007.76000	3.00776	3,361,920	12.65		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.66	Call			2,031.41000	2.03141	1,742,290	12.16		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,258.48000	4.25848	4,706,520	12.16		0.00	0	5f
R2035 On 02/02/2023 Bond Future	10.86	Call			2,573.20000	2.57320	2,236,550	12.40		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,586.87000	3.58687	3,987,380	12.40		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			12,030.09000	12.03009	11,353,720	15.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			366.61000	0.36661	427,400	15.22		0.00	0	9f
R2035 On 02/02/2023 Bond Future	10.88	Call			2,631.37000	2.63137	2,290,000	12.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,525.00000	3.52500	3,920,790	12.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			3,151.92000	3.15192	2,771,180	12.64		0.00	0	9f
R2035 On 02/02/2023 Bond Future	11.05	Put			3,034.63000	3.03463	3,391,050	12.64		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			6,482.09000	6.48209	5,932,090	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,336.48000	1.33648	1,523,640	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			6,648.70000	6.64870	6,092,850	13.88		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,287.10000	1.28710	1,468,410	13.88		0.00	0	3f
R2035 On 04/05/2023 Bond Future	10.42	Put			6,276.07000	6.27607	6,779,040	12.33		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			2,342.93000	2.34293	2,057,700	12.49		0.00	0	3f

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	10.60	Put			5,568.17000	5.56817	6,036,710	12.49		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,685.31000	3.68531	4,039,460	13.13		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			4,052.69000	4.05269	3,651,270	13.14		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,659.59000	3.65959	4,011,940	13.14		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			1,001.58000	1.00158	848,300	12.05		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			8,978.24000	8.97824	9,578,730	12.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,941.82000	1.94182	1,691,020	12.33		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			1,490.46000	1.49046	1,661,480	14.65		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			11,591.69000	11.59169	10,943,860	15.30		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			850.06000	0.85006	956,000	15.30		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			3,925.99000	3.92599	3,531,840	13.10		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			3,763.71000	3.76371	4,123,330	13.10		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			4,020.79000	4.02079	3,621,170	13.13		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			4,084.71000	4.08471	3,681,480	13.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,634.04000	3.63404	3,984,580	13.16		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			8,670.96000	8.67096	8,088,210	14.65		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,847.49000	6.84749	6,358,600	13.29		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,765.43000	2.76543	3,015,790	13.29		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,883.38000	6.88338	6,393,240	13.30		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,748.29000	2.74829	2,997,400	13.30		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,811.34000	6.81134	6,323,690	13.28		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,782.36000	2.78236	3,033,960	13.28		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,772.85000	4.77285	5,118,570	12.73		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,856.70000	4.85670	4,473,130	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,747.45000	4.74745	5,091,810	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,886.52000	4.88652	4,501,600	12.75		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,721.80000	4.72180	5,064,810	12.75		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,826.59000	4.82659	4,444,380	12.73		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										0.00	0	178,73
R2037 On 03/11/2022 Bond Future			11.15480	83.56105	11.03899	84.26737		13.34		0.00	0	65,84
R2037 On 02/02/2023 Bond Future			11.29580	80.73534	11.17122	81.47954		14.19		0.00	0	71,47
R2037 On 04/05/2023 Bond Future			11.41360	82.30565	11.28398	83.06636		13.88		0.00	0	
R2037 On 03/08/2023 Bond Future			11.52248	79.74379	11.39278	80.49164		14.23		0.00	0	
R2037 On 02/11/2023 Bond Future			11.66465	81.17994	11.53405	81.91791		13.56		0.00	0	
Total R2037 Future										0.00	0	137,32
R2037 On 03/11/2022 Bond Future	11.30	Call			3,037.48000	3.03748	2,598,750	13.83		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,458.18000	1.45818	1,725,770	13.83		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,076.06000	3.07606	2,634,370	13.85		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2037 On 03/11/2022 Bond Future	11.31	Put			1,437.15000	1.43715	1,701,780	13.85		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,114.82000	3.11482	2,670,210	13.87		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,416.37000	1.41637	1,678,080	13.87		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,772.41000	2.77241	2,422,500	14.23		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,628.27000	3.62827	4,022,560	14.23		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,802.57000	2.80257	2,450,330	14.25		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,597.39000	3.59739	3,989,350	14.25		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,832.67000	2.83267	2,478,110	14.26		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,566.52000	3.56652	3,956,160	14.26		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			2,985.91000	2.98591	2,619,800	14.33		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			3,415.89000	3.41589	3,793,980	14.33		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			6,169.65000	6.16965	5,632,420	15.65		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,567.26000	1.56726	1,774,230	15.65		0.00	0	63
R2037 On 04/05/2023 Bond Future	11.03	Put			4,666.58000	4.66658	5,081,940	13.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,862.79000	3.86279	4,226,680	13.94		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,989.13000	3.98913	3,590,460	13.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,835.58000	3.83558	4,197,620	13.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			4,021.27000	4.02127	3,620,750	13.97		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,808.82000	3.80882	4,169,010	13.97		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			3,145.07000	3.14507	2,799,720	13.63		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Call			5,600.05000	5.60005	5,120,220	14.55		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			2,745.03000	2.74503	3,025,910	14.55		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			13,345.45000	13.34545	12,663,690	16.47		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			605.84000	0.60584	684,790	16.47		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			3,957.38000	3.95738	3,560,560	13.94		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,989.20000	6.98920	6,495,510	15.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,924.58000	2.92458	3,178,740	15.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			7,025.06000	7.02506	6,530,120	15.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,906.67000	2.90667	3,159,580	15.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			7,061.26000	7.06126	6,565,080	15.24		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,889.16000	2.88916	3,140,830	15.24		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,800.69000	4.80069	5,146,030	13.63		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,943.76000	4.94376	4,553,900	13.61		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,853.10000	4.85310	5,201,210	13.61		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,974.26000	4.97426	4,583,010	13.62		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,826.83000	4.82683	5,173,550	13.62		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			5,004.83000	5.00483	4,612,200	13.63		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										0.00	0	139,75

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future			11.28159	85.24387	11.17114	85.96719		14.17		0.00	0	61,72
R2040 On 02/02/2023 Bond Future			11.41947	82.19657	11.30072	82.95865		15.11		0.00	0	64,04
R2040 On 04/05/2023 Bond Future			11.53490	83.79558	11.41146	84.57446		14.79		0.00	0	
R2040 On 03/08/2023 Bond Future			11.64183	81.01419	11.51840	81.78006		15.21		0.00	0	
R2040 On 02/11/2023 Bond Future			11.77977	82.47303	11.65556	83.22887		14.50		0.00	0	
Total R2040 Future										0.00	0	125,76
R2040 On 03/11/2022 Bond Future	10.10	Call			199.72000	0.19972	140,930	12.88		0.00	0	2,22
R2040 On 03/11/2022 Bond Future	10.10	Put			7,754.09000	7.75409	8,418,620	12.88		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			990.97000	0.99097	782,710	13.67		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	10.70	Put			4,189.75000	4.18975	4,704,810	13.67		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			1,218.88000	1.21888	977,580	13.83		0.00	0	2,22
R2040 On 03/11/2022 Bond Future	11.20	Put			2,234.91000	2.23491	2,580,800	14.52		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			2,793.70000	2.79370	2,383,940	14.70		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Put			1,950.77000	1.95077	2,264,330	14.70		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,145.72000	3.14572	2,708,100	14.86		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			1,721.93000	1.72193	2,007,630	14.86		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			1,697.99000	1.69799	1,980,670	14.88		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,226.33000	3.22633	2,782,700	14.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,674.33000	1.67433	1,954,020	14.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			3,598.89000	3.59889	3,129,150	15.06		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Put			1,473.82000	1.47382	1,727,400	15.06		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,424.86000	2.42486	2,047,430	14.52		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	10.80	Put			3,722.99000	3.72299	4,205,010	13.83		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			5,899.37000	5.89937	5,314,160	15.95		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			702.56000	0.70256	840,670	15.95		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			8,510.90000	8.51090	7,854,850	16.82		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			310.39000	0.31039	377,660	16.82		0.00	0	1,02
R2040 On 03/11/2022 Bond Future	11.40	Call			3,185.92000	3.18592	2,745,280	14.88		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			2,362.10000	2.36210	2,050,570	14.68		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			4,611.02000	4.61102	5,061,570	14.68		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			763.66000	0.76366	626,480	13.87		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			8,530.80000	8.53080	9,155,700	13.87		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,842.52000	2.84252	2,492,030	14.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,023.68000	4.02368	4,435,270	14.91		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			800.31000	0.80031	657,880	13.87		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			8,345.18000	8.34518	8,964,830	13.87		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			2,277.86000	2.27786	1,973,670	14.63		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			4,729.33000	4.72933	5,187,220	14.63		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			7,214.50000	7.21450	6,641,310	16.70		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/02/2023 Bond Future	12.24	Put			1,475.28000	1.47528	1,664,170	16.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,779.94000	2.77994	2,434,280	14.88		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,093.43000	4.09343	4,509,850	14.88		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,811.15000	2.81115	2,463,070	14.90		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,058.43000	4.05843	4,472,430	14.90		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			7,347.26000	7.34726	6,769,720	16.75		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,435.19000	1.43519	1,619,730	16.75		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.19	Call			3,067.30000	3.06730	2,700,000	15.02		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			3,787.85000	3.78785	4,182,630	15.02		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			6,470.96000	6.47096	5,924,040	16.43		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,723.01000	1.72301	1,938,170	16.43		0.00	0	62
R2040 On 04/05/2023 Bond Future	11.42	Put			4,260.86000	4.26086	4,632,120	15.02		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			1,201.89000	1.20189	1,031,930	13.81		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			9,720.23000	9.72023	10,329,150	13.81		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			2,288.18000	2.28818	2,015,930	14.19		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,803.76000	6.80376	7,310,390	14.19		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,653.76000	1.65376	1,826,520	16.90		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Call			2,777.41000	2.77741	2,467,340	14.40		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			5,996.18000	5.99618	6,464,990	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			4,280.91000	4.28091	3,875,160	15.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,290.20000	4.29020	4,663,330	15.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			4,315.12000	4.31512	3,907,500	15.02		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,002.17000	1.00217	1,114,930	17.55		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			4,349.15000	4.34915	3,939,660	15.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,231.43000	4.23143	4,600,820	15.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			4,521.21000	4.52121	4,102,480	15.09		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,087.31000	4.08731	4,447,460	15.09		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			9,680.80000	9.68080	9,074,680	16.90		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			12,513.25000	12.51325	11,847,130	17.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			7,532.51000	7.53251	7,028,260	16.41		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,266.90000	3.26690	3,528,520	16.41		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			7,456.38000	7.45638	6,954,630	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,305.83000	3.30583	3,569,950	16.38		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			7,494.27000	7.49427	6,991,270	16.39		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,286.16000	3.28616	3,549,030	16.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,556.86000	5.55686	5,922,110	14.60		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			5,185.66000	5.18566	4,793,660	14.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,527.35000	5.52735	5,891,190	14.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			5,121.65000	5.12165	4,732,480	14.59		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,586.88000	5.58688	5,953,550	14.59		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 02/11/2023 Bond Future	11.59	Call			5,153.44000	5.15344	4,762,850	14.60		0.00	0	
Total R2040 Option										0.00	0	12,76
Total For R2040										0.00	0	138,52
R2044 On 03/11/2022 Bond Future			11.25839	82.24617	11.14296	83.02214		15.09		30,019,852.05	365	65,74
R2044 On 02/02/2023 Bond Future			11.38727	79.27277	11.26371	80.08748		16.10		0.00	0	33,8
R2044 On 04/05/2023 Bond Future			11.49463	80.81497	11.36636	81.64746		15.79		0.00	0	
R2044 On 03/08/2023 Bond Future			11.59362	78.09740	11.46505	78.91900		16.26		0.00	0	
R2044 On 02/11/2023 Bond Future			11.72129	79.50368	11.59164	80.31703		15.52		0.00	0	
Total R2044 Future										30,019,852.05	365	99,56
R2044 On 03/11/2022 Bond Future	10.10	Call			219.94000	0.21994	153,550	13.72		64,491.00	420	42
R2044 On 03/11/2022 Bond Future	10.10	Put			7,832.90000	7.83290	8,542,480	13.72		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			862.44000	0.86244	665,240	14.39		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			4,685.35000	4.68535	5,264,120	14.39		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			1,317.88000	1.31788	1,050,280	14.73		441,117.60	420	42
R2044 On 03/11/2022 Bond Future	11.39	Put			1,693.94000	1.69394	1,992,180	15.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,381.31000	3.38131	2,900,400	15.84		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			1,670.19000	1.67019	1,965,250	15.84		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			3,698.57000	3.69857	4,206,940	14.73		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,423.06000	3.42306	2,938,990	15.86		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			1,646.59000	1.64659	1,938,490	15.86		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			2,974.16000	2.97416	2,525,910	15.65		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			1,921.51000	1.92151	2,249,230	15.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,339.62000	3.33962	2,861,890	15.82		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			3,100.33000	3.10033	2,711,150	15.93		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,930.05000	3.93005	4,355,580	15.93		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			3,133.73000	3.13373	2,741,980	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,895.85000	3.89585	4,318,810	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			3,167.07000	3.16707	2,772,770	15.96		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,861.68000	3.86168	4,282,090	15.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,208.10000	4.20810	4,593,480	16.04		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			4,552.14000	4.55214	4,108,990	16.01		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,267.28000	4.26728	4,656,620	16.01		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			4,587.49000	4.58749	4,142,360	16.03		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,237.59000	4.23759	4,624,950	16.03		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			4,622.95000	4.62295	4,175,840	16.04		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			7,697.77000	7.69777	7,156,850	17.45		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,362.33000	3.36233	3,643,010	17.45		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			7,620.26000	7.62026	7,082,030	17.43		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,402.28000	3.40228	3,685,650	17.43		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2044 On 03/08/2023 Bond Future	12.16	Call			7.65885000	7.65885	7,119,270	17.44		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,382.10000	3.38210	3,664,120	17.44		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,610.46000	5.61046	5,997,390	15.59		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			5,442.96000	5.44296	5,015,020	15.60		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,580.10000	5.58010	5,965,510	15.60		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			5,376.40000	5.37640	4,951,500	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,640.63000	5.64063	6,029,080	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			5,409.82000	5.40982	4,983,400	15.59		0.00	0	
Total R2044 Option										505,608.60	840	4,04
Total For R2044										30,525,460.65	1,205	103,60
R2048 On 03/11/2022 Bond Future			11.19139	81.21104	11.07601	82.01146		15.71		406,055.20	5	258,9
R2048 On 02/02/2023 Bond Future			11.31836	82.60092	11.19497	83.44025		15.91		0.00	0	
R2048 On 04/05/2023 Bond Future			11.41638	79.76650	11.28838	80.62423		16.46		0.00	0	
R2048 On 03/08/2023 Bond Future			11.50381	81.41079	11.37556	82.25825		16.09		0.00	0	
R2048 On 02/11/2023 Bond Future			11.62900	78.44330	11.49948	79.28307		16.20		0.00	0	
Total R2048 Future										406,055.20	5	258,91
R2048 On 03/11/2022 Bond Future	10.00	Call			192.53000	0.19253	132,530	14.15		0.00	0	1,3
R2048 On 03/11/2022 Bond Future	10.00	Put			8,381.39000	8.38139	9,121,810	14.15		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			1,249.33000	1.24933	987,430	15.16		0.00	0	1,3
R2048 On 03/11/2022 Bond Future	10.70	Put			3,957.47000	3.95747	4,495,990	15.16		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			2,906.59000	2.90659	2,455,270	16.10		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			1,752.64000	1.75264	2,063,730	16.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,404.07000	3.40407	2,911,390	16.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			1,727.72000	1.72772	2,035,460	16.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,047.00000	2.04700	2,396,100	16.10		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			6,155.29000	6.15529	5,508,130	17.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			730.96000	0.73096	884,220	17.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,318.98000	3.31898	2,833,000	16.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			1,777.73000	1.77773	2,092,170	16.30		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,361.49000	3.36149	2,872,160	16.32		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			3,217.09000	3.21709	2,818,060	16.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,153.19000	4.15319	4,593,490	16.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			3,286.05000	3.28605	2,881,800	16.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,082.23000	4.08223	4,517,310	16.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			3,355.90000	3.35590	2,946,440	16.07		0.00	0	2,7
R2048 On 02/02/2023 Bond Future	11.10	Put			4,012.58000	4.01258	4,442,450	16.07		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			1,374.48000	1.37448	1,150,200	15.05		0.00	0	2,7
R2048 On 02/02/2023 Bond Future	10.40	Put			7,175.38000	7.17538	7,790,430	15.05		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,251.49000	3.25149	2,849,850	16.03		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 02/02/2023 Bond Future	11.07	Put			4,117.57000	4.11757	4,555,260	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,336.47000	4.33647	4,735,220	16.59		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,720.97000	4.72097	4,259,940	16.61		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,306.01000	4.30601	4,702,710	16.61		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			4,648.09000	4.64809	4,191,180	16.58		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,367.40000	4.36740	4,768,220	16.58		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,684.34000	4.68434	4,225,360	16.59		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,981.96000	7.98196	7,421,330	17.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,397.15000	3.39715	3,683,980	17.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			8,021.86000	8.02186	7,459,860	17.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,377.08000	3.37708	3,662,540	17.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,942.09000	7.94209	7,382,840	17.17		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,417.34000	3.41734	3,705,550	17.17		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,839.75000	5.83975	6,237,120	16.46		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,680.72000	5.68072	5,236,760	16.48		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,808.41000	5.80841	6,204,220	16.48		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,715.15000	5.71515	5,269,630	16.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,777.24000	5.77724	6,171,490	16.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,646.37000	5.64637	5,203,970	16.46		0.00	0	
Total R2048 Option										0.00	0	8,10
Total For R2048										406,055.20	5	267,01
R209 On 03/11/2022 Bond Future			10.97202	67.91194	10.86163	68.49590		14.04		0.00	0	18,8
R209 On 02/02/2023 Bond Future			11.10188	69.07482	10.98350	69.68983		14.21		0.00	0	2,0
R209 On 04/05/2023 Bond Future			11.20676	67.26446	11.08380	67.89340		14.55		0.00	0	
R209 On 03/08/2023 Bond Future			11.29842	68.65158	11.17581	69.26984		14.20		0.00	0	
R209 On 02/11/2023 Bond Future			11.43006	66.74069	11.30682	67.35075		14.17		0.00	0	
Total R209 Future										0.00	0	20,91
R209 On 03/11/2022 Bond Future	9.25	Call			22.98000	0.02298	14,360	12.65		0.00	0	6,0
R209 On 03/11/2022 Bond Future	9.25	Put			9,413.61000	9.41361	9,988,950	12.65		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			57.19000	0.05719	37,610	12.65		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			7,878.31000	7.87831	8,442,690	12.65		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			283.11000	0.28311	206,380	12.95		0.00	0	10,5
R209 On 03/11/2022 Bond Future	11.00	Put			1,499.64000	1.49964	1,750,170	14.48		0.00	0	8,7
R209 On 03/11/2022 Bond Future	11.01	Call			2,261.66000	2.26166	1,925,620	14.50		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			1,478.41000	1.47841	1,726,330	14.50		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			1,436.58000	1.43658	1,679,300	14.53		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Call			3,988.24000	3.98824	3,543,000	15.36		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Put			706.79000	0.70679	845,510	15.36		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			957.36000	0.95736	763,220	13.63		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.50	Put		2,920.85000	2.92085	3,310,670	13.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,230.50000	2.23050	1,897,070	14.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,093.96000	5.09396	5,601,190	12.95	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		6,009.88000	6.00988	5,494,770	16.22	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		312.94000	0.31294	381,790	16.22	0.00	0	10,50
R209	On	03/11/2022	Bond Future	11.02	Call		2,292.89000	2.29289	1,954,240	14.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,457.31000	1.45731	1,702,620	14.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,324.44000	2.32444	1,983,200	14.53	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,161.43000	2.16143	1,885,470	13.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,237.26000	3.23726	3,576,310	13.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,186.47000	2.18647	1,908,500	13.92	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,208.87000	3.20887	3,545,910	13.92	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,211.64000	2.21164	1,931,680	13.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,180.68000	3.18068	3,515,730	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,299.75000	3.29975	3,597,580	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		3,379.25000	3.37925	3,051,240	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,347.34000	3.34734	3,648,270	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		3,406.81000	3.40681	3,077,250	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,323.47000	3.32347	3,622,850	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		3,434.45000	3.43445	3,103,340	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		6,199.71000	6.19971	5,784,960	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,425.49000	2.42549	2,629,000	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		6,136.12000	6.13612	5,723,430	15.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,455.62000	2.45562	2,661,190	15.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		6,167.90000	6.16790	5,754,180	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,440.51000	2.44051	2,645,050	15.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,136.44000	4.13644	4,420,850	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,328.30000	4.32830	4,001,490	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,113.67000	4.11367	4,396,920	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,274.66000	4.27466	3,950,170	14.26	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,159.32000	4.15932	4,444,890	14.26	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		4,301.45000	4.30145	3,975,800	14.27	0.00	0	
Total R209 Option											0.00	0	41,75
Total For R209											0.00	0	62,66
R210	On	03/11/2022	Bond Future			226.15265	226.15265	226.18639	226.18639		0.00	0	7,
R210	On	02/02/2023	Bond Future			230.07765	230.07765	230.18161	230.18161		0.00	0	30
R210	On	04/05/2023	Bond Future			231.49880	231.49880	231.61132	231.61132		0.00	0	
R210	On	03/08/2023	Bond Future			236.31013	236.31013	236.34746	236.34746		0.00	0	
R210	On	02/11/2023	Bond Future			237.43013	237.43013	237.40181	237.40181		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	1,03	
Total For R210												0.00	0	1,03	
R213	On	03/11/2022	Bond Future			10.54277	82.01858	10.46194	82.40349		10.58		0.00	0	34,28
R213	On	02/02/2023	Bond Future			10.70264	83.42217	10.61263	83.83905		10.45		0.00	0	
R213	On	04/05/2023	Bond Future			10.82398	81.49051	10.72942	81.91774		10.60		0.00	0	
R213	On	03/08/2023	Bond Future			10.93140	83.16899	10.83882	83.57698		10.13		0.00	0	
R213	On	02/11/2023	Bond Future			11.09994	81.12099	11.00830	81.51315		10.01		0.00	0	
Total R213 Future												0.00	0	34,28	
R213	On	03/11/2022	Bond Future	9.13	Call			69.02000	0.06902	51,470	9.73		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			6,762.15000	6.76215	7,129,510	9.73		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			82.32000	0.08232	61,840	9.71		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,459.18000	6.45918	6,823,610	9.71		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			477.60000	0.47760	390,950	9.86		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			1,836.83000	1.83683	2,039,810	10.41		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			1,763.96000	1.76396	1,961,310	10.45		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			656.12000	0.65612	546,510	9.97		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,000.40000	3.00040	3,275,700	9.97		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,010.81000	1.01081	862,900	10.19		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,323.11000	2.32311	2,560,110	10.19		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,396.16000	1.39616	1,214,230	10.41		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,519.03000	3.51903	3,817,290	9.86		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			1,419.60000	1.41960	1,235,790	10.43		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			1,812.19000	1.81219	2,013,290	10.43		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,443.40000	1.44340	1,257,710	10.44		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			1,787.95000	1.78795	1,987,170	10.44		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,467.42000	1.46742	1,279,860	10.45		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			344.34000	0.34434	292,400	10.03		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,468.73000	7.46873	7,833,670	10.03		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			1,156.48000	1.15648	1,021,620	9.93		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			4,019.71000	4.01971	4,301,730	9.93		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			1,492.95000	1.49295	1,331,920	10.02		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,391.84000	3.39184	3,647,690	10.02		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			1,511.09000	1.51109	1,348,730	10.03		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,362.13000	3.36213	3,616,650	10.03		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,529.58000	1.52958	1,365,880	10.03		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,332.81000	3.33281	3,585,990	10.03		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,766.99000	1.76699	1,587,030	10.11		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			2,999.23000	2.99923	3,236,150	10.11		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			1,937.22000	1.93722	1,746,400	10.17		0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.43	Put			2,791.58000	2.79158	3,017,640	10.17	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			7,462.15000	7.46215	7,100,480	12.03	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			497.34000	0.49734	552,550	12.03	0.00	0	9
R213	On	04/05/2023	Bond Future	10.73	Put			2,927.89000	2.92789	3,133,200	10.58	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,954.92000	2.95492	2,731,930	10.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,906.98000	2.90698	3,111,220	10.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,979.14000	2.97914	2,755,080	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,885.91000	2.88591	3,089,080	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,930.52000	2.93052	2,708,600	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,405.73000	5.40573	5,132,280	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,085.91000	2.08591	2,220,450	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,435.04000	5.43504	5,160,910	10.90	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,073.32000	2.07332	2,207,180	10.90	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,464.09000	5.46409	5,189,270	10.91	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,060.51000	2.06051	2,193,680	10.91	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,361.63000	3.36163	3,539,350	10.12	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,833.70000	3.83370	3,620,740	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,398.64000	3.39864	3,577,840	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,857.77000	3.85777	3,644,070	10.11	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,380.09000	3.38009	3,558,550	10.11	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,881.90000	3.88190	3,667,460	10.12	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	39,56
R214	On	03/11/2022	Bond Future			11.19212	65.00299	11.08208	65.60982		15.53	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.31970	66.11548	11.20205	66.75284		15.74	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.41841	64.10198	11.29651	64.75344		16.21	0.00	0	
R214	On	03/08/2023	Bond Future			11.50645	65.42302	11.38468	66.06554		15.85	0.00	0	
R214	On	02/11/2023	Bond Future			11.63256	63.30797	11.51000	63.94369		15.92	0.00	0	
Total R214 Future												0.00	0	89,86
R214	On	03/11/2022	Bond Future	11.34	Call			2,745.71000	2.74571	2,367,310	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,337.32000	1.33732	1,565,750	16.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,780.22000	2.78022	2,399,310	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,318.20000	1.31820	1,544,120	16.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,814.79000	2.81479	2,431,390	16.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,299.20000	1.29920	1,522,630	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,610.15000	2.61015	2,301,960	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,226.49000	3.22649	3,555,660	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,555.11000	2.55511	2,250,900	15.86	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,282.43000	3.28243	3,615,580	15.86	0.00	0	

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	02/02/2023	Bond Future	11.08	Call		2,582.47000	2.58247	2,276,270	15.87	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,254.27000	3.25427	3,585,430	15.87	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,378.35000	3.37835	3,677,320	16.38	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,801.57000	3.80157	3,447,510	16.40	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,354.26000	3.35426	3,651,660	16.40	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,743.21000	3.74321	3,392,280	16.37	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,402.61000	3.40261	3,703,140	16.37	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,772.34000	3.77234	3,419,850	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		6,483.06000	6.48306	6,052,410	16.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,607.52000	2.60752	2,819,390	16.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		6,515.51000	6.51551	6,083,810	17.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,591.81000	2.59181	2,802,630	17.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		6,450.65000	6.45065	6,021,030	16.98	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,623.34000	2.62334	2,836,240	16.98	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,711.02000	4.71102	5,015,290	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,423.43000	4.42343	4,090,790	16.17	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,685.67000	4.68567	4,988,750	16.17	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,450.79000	4.45079	4,116,960	16.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,660.44000	4.66044	4,962,330	16.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,396.13000	4.39613	4,064,680	16.16	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,88
Total for Bond											80,961,003.12	1,641	1,458,48
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			840.59600	840.59600	845.77600	845.77600				0.00	0	86
GOVI On 02/02/2023 GOVI			854.96700	854.96700	860.49500	860.49500				0.00	0	
GOVI On 04/05/2023 GOVI			871.50900	871.50900	877.17600	877.17600				0.00	0	
GOVI On 03/08/2023 GOVI			889.39500	889.39500	894.89200	894.89200				0.00	0	
GOVI On 02/11/2023 GOVI			905.47100	905.47100	910.82600	910.82600				0.00	0	
Total GOVI Future										0.00	0	86
GOVI On 03/11/2022 GOVI	820.41	Call			253,660.00000	25.36600	201,860,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			253,560.00000	25.35600	201,760,000			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			253,460.00000	25.34600	201,660,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			96,550.00000	9.65500	41,270,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			96,750.00000	9.67500	41,470,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	02/02/2023	GOVI	850.83	Call			96,650.00000	9.66500	41,370,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		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			242,960.00000	24.29600	186,290,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			243,160.00000	24.31600	186,490,000		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			243,060.00000	24.30600	186,390,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			576,720.00000	57.67200	521,750,000		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			576,620.00000	57.66200	521,650,000		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			576,820.00000	57.68200	521,850,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			250,160.00000	25.01600	196,610,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			250,060.00000	25.00600	196,510,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			250,260.00000	25.02600	196,710,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86
AL37	On	03/11/2022	Index Future			836.45600	836.45600	838.04100	838.04100			0.00	0	
AL37	On	02/02/2023	Index Future			850.75600	850.75600	852.62600	852.62600			0.00	0	
AL37	On	04/05/2023	Index Future			867.21600	867.21600	869.15400	869.15400			0.00	0	
AL37	On	03/08/2023	Index Future			885.01500	885.01500	886.70800	886.70800			0.00	0	
AL37	On	02/11/2023	Index Future			901.01100	901.01100	902.49600	902.49600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			969.26000	969.26000	973.79600	973.79600			0.00	0	
AL7T	On	02/02/2023	Index Future			985.83000	985.83000	990.74300	990.74300			0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.90400	1,004.90400	1,009.94900	1,009.94900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,025.52800	1,025.52800	1,030.34700	1,030.34700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,044.06400	1,044.06400	1,048.69200	1,048.69200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			852.31600	852.31600	857.54800	857.54800			0.00	0	13
ALBI	On	02/02/2023	Index Future			866.88700	866.88700	872.47300	872.47300			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/05/2023			883.66000	883.66000	889.38600	889.38600			0.00	0	
ALBI	On	03/08/2023			901.79500	901.79500	907.34900	907.34900			0.00	0	
ALBI	On	02/11/2023			918.09500	918.09500	923.50400	923.50400			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	03/11/2022			322.39000	322.39000	324.66900	324.66900			0.00	0	70
IGOV	On	02/02/2023			327.97900	327.97900	330.39800	330.39800			0.00	0	
IGOV	On	04/05/2023			334.40100	334.40100	336.88000	336.88000			0.00	0	
IGOV	On	03/08/2023			341.33900	341.33900	343.75900	343.75900			0.00	0	
IGOV	On	02/11/2023			347.58200	347.58200	349.95400	349.95400			0.00	0	
Total IGOV Future											0.00	0	70
Total For IGOV											0.00	0	70
Total for Index											0.00	0	83
JIBAR F	On	17/08/2022			5.74500	94.25500	5.75500	94.24500			0.00	0	
JIBAR F	On	21/09/2022			5.83500	94.16500	5.81500	94.18500			0.00	0	
JIBAR F	On	19/10/2022			6.40000	93.60000	6.38000	93.62000			0.00	0	
JIBAR F	On	16/11/2022			6.48000	93.52000	6.47000	93.53000			0.00	0	
JIBAR F	On	21/12/2022			6.85500	93.14500	6.83500	93.16500			0.00	0	
JIBAR F	On	18/01/2023			6.94000	93.06000	6.92000	93.08000			0.00	0	
JIBAR F	On	15/03/2023			7.24000	92.76000	7.21000	92.79000			0.00	0	
JIBAR F	On	21/06/2023			7.43500	92.56500	7.40000	92.60000			0.00	0	
JIBAR F	On	20/09/2023			7.58500	92.41500	7.54500	92.45500			0.00	0	7
JIBAR F	On	20/12/2023			7.49000	92.51000	7.47000	92.53000			0.00	0	27
JIBAR F	On	20/03/2024			7.59000	92.41000	7.55000	92.45000			0.00	0	
JIBAR F	On	19/06/2024			7.55500	92.44500	7.53000	92.47000			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 :											80,961,003.12	1,641	1,460,55
ABCPI3	On	07/12/2023			2.11800	326.89972	2.11800	326.80913			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	101.11148			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.01902			0.00	0	
Total ABF003 SPOT											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.66500	101.24836	9.66500	101.22225				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.53500	89.26358	11.53500	89.23623				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.49108				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	101.11047				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	100.35237				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.75629				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.84539				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.22005				0.00	0	2,795,000,00
Total ABFN23 SPOT										0.00	0	2,795,000,00
Total For ABFN23										0.00	0	2,795,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.35082				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.70103				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.92156				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.99456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.30572				0.00	0	5,060,000,00
Total ABFN30 SPOT										0.00	0	5,060,000,00
Total For ABFN30										0.00	0	5,060,000,00
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.24627				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.38821				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.46792				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.08257				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.37164				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.02145				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.17123				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.01692				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.66174				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.50242				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.51566				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.52517				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.89339				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.00136				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.89545				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.82037				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.41611				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.66540				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.64676				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.00952				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.01092				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.01214				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.80080				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.83328				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.85026				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.35261				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.74848				0.00	0	800,000,00
Total ABJ02 SPOT										0.00	0	800,000,00
Total For ABJ02										0.00	0	800,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.54936				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.98944				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.99820				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.82000	6.82000	6.82000	156.34108				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.11986	100.00000	47.00582				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	162.47176				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.56500	3.56500	3.56500	217.15464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	235.57524				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.41000	8.41000	8.41000	103.25738				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.58000	8.58000	8.58000	108.47915				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.94000	103.23370	6.94000	103.21439				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.27000	108.71326	8.27000	108.68932				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.99000	109.60500	8.99000	109.57881				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.38000	106.45064	7.38000	106.42968				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.18500	102.55783	9.18500	102.53280				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	15.93027	100.00000	15.89521				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.24000	326.40231	2.24000	326.31074				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.45500	11.45500	11.45500	100.26132				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL097 On 20/12/2025 Spot Bond					0.00000	101.16391				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.13181				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.05528				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.12893				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.12893				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15627				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.15627				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	182.76035				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	184.29331				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.07755				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.56488				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.96594				0.00	0	
Total AECI03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.17424				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.73801				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.68312				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.94048				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.09751				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	106.27541				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.26217				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.53410				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.45854				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.47520				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.88000	96.92760	8.88000	96.90472				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.50039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.58427				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.68892				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.41438				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.92308				0.00	140,000,000	35,000,000
Total AHF5A2 SPOT										0.00	140,000,000	35,000,000
Total For AHF5A2										0.00	140,000,000	35,000,000
AHF5A On 21/08/2023 Spot Bond			8.93500	100.81968	8.93500	100.79534				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.92683				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.91987				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.91560				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.26235				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	99.92838				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.47424				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	99.91977				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.91547				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.88551				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.05562				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13465				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.91762				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.91923				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91333				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91537				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.32101				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.88231				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.10000	105.21570	9.10000	105.19012				0.00	0	2,708,000.00
Total AIR02 SPOT										0.00	0	2,708,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AIR02									0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.65000	101.39502	9.65000	101.36905			0.00	0	1,335,488,60
Total AIR04 SPOT									0.00	0	1,335,488,60
Total For AIR04									0.00	0	1,335,488,60
AIR05 On 29/05/2030 Spot Bond			12.39500	90.45234	12.39500	90.42278		278,259,073,500.00		22,449,300	7,483,10
Total AIR05 SPOT								278,259,073,500.00		22,449,300	7,483,10
Total For AIR05								278,259,073,500.00		22,449,300	7,483,10
AIRL01 On 30/04/2028 Spot Bond			5.74500	194.58026	5.74500	194.50742			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.88507			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.94091			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.51195			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.19511			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.25226			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.86472			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.24289			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.06000	250.33855	5.06000	250.24941			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.67000	216.23513	5.67000	216.15461			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.43500	207.81891	4.43500	207.74839				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.98000	116.67683	4.98000	116.63561				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.19104				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.49084				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.23663				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.00133				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.01600				0.00	365,600,000	91,400,000
Total ASN278 SPOT										0.00	365,600,000	91,400,000
Total For ASN278										0.00	365,600,000	91,400,000
ASN27 On 20/08/2048 Spot Bond					0.00000	99.91858				0.00	201,600,000	50,400,000
Total ASN279 SPOT										0.00	201,600,000	50,400,000
Total For ASN279										0.00	201,600,000	50,400,000
ASN28 On 21/08/2023 Spot Bond					0.00000	99.92009				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.24404				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.92951				0.00	107,200,000	26,800,000
Total ASN291 SPOT										0.00	107,200,000	26,800,000
Total For ASN291										0.00	107,200,000	26,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	101.06791				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.94181				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	114.08794				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.21500	5.21500	5.21500	103.82333				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.16651				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.31273				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.16825				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.51941				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.09000	115.11627	5.09000	115.07527				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.08392				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.57369				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.21956				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.04376				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.04376				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.49030				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.41206				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.19428				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.69079				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.45826				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.14356				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.14356				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.43672				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.39178				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.92516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.08672				0.00	367,600,000	91,900,000
Total ASN399 SPOT										0.00	367,600,000	91,900,000
Total For ASN399										0.00	367,600,000	91,900,000
ASN400 On 20/12/2024 Spot Bond					0.00000	101.02764				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.18823				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.29626				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.47557				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.93435				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.96058				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.24409				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.59487				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.40109				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.45237				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.45658				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	100.40731				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.92000	10.92000	10.92000	105.03095				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.38113				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.42831				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.73603				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.35884				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	116.46300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.70500	10.70500	10.70500	104.76754				0.00	0	500,000,00
Total ASN486 SPOT										0.00	0	500,000,00
Total For ASN486										0.00	0	500,000,00
ASN48(On 01/09/2025 Spot Bond					0.00000	101.68282				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.04032				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.04032				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.03545				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.27500	97.05137	10.27500	97.02481				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.45500	96.84483	9.45500	96.82039				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.00500	95.64797	10.00500	95.62247				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.00500	95.64797	10.00500	95.62247				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.46052	9.10000	100.43623				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.55686	11.05000	100.52747				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.55440	11.00000	100.52515				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.52977	10.50000	100.50182				0.00	0	3,350,000,00
Total ASN532 SPOT										0.00	0	3,350,000,00
Total For ASN532										0.00	0	3,350,000,00
ASN53: On 31/01/2024 Spot Bond			10.50000	100.52977	10.50000	100.50182				0.00	0	1,868,000,00
Total ASN538 SPOT										0.00	0	1,868,000,00
Total For ASN538										0.00	0	1,868,000,00
ASN54: On 02/04/2026 Spot Bond					0.00000	100.86251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.35551				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	99.81657				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.61500	100.52148	10.61500	100.49323			5,413,650,000,000.00		510,000,000	713,000,000
Total ASN545 SPOT									5,413,650,000,000.00		510,000,000	713,000,000
Total For ASN545									5,413,650,000,000.00		510,000,000	713,000,000
ASN55 On 31/01/2024 Spot Bond			10.70500	100.07440	10.70500	100.19188			0.00		0	380,000,000
Total ASN557 SPOT									0.00		0	380,000,000
Total For ASN557									0.00		0	380,000,000
ASN55 On 31/01/2024 Spot Bond			10.56500	100.51255	10.56500	100.48443			0.00		0	200,000,000
Total ASN558 SPOT									0.00		0	200,000,000
Total For ASN558									0.00		0	200,000,000
ASN56 On 05/02/2024 Spot Bond					0.00000	101.88022			0.00		0	
Total ASN560 SPOT									0.00		0	
Total For ASN560									0.00		0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.52607			0.00		0	
Total ASN568 SPOT									0.00		0	
Total For ASN568									0.00		0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.36203			0.00		0	
Total ASN569 SPOT									0.00		0	
Total For ASN569									0.00		0	
ASN57 On 13/02/2023 Spot Bond					0.00000	101.00228			0.00		0	
Total ASN575 SPOT									0.00		0	
Total For ASN575									0.00		0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.99559			0.00		0	
Total ASN579 SPOT									0.00		0	
Total For ASN579									0.00		0	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.24022			0.00		0	
Total ASN580 SPOT									0.00		0	
Total For ASN580									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.44244				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.56583				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			11.07500	99.62240	11.07500	99.59361				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.60570				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.55575				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.51816				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.50414				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.73805				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.37424				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.41262				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.10765				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.22904				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.07813				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.93706				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.17810				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.02604				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.83464				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.81727				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.17225				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.27784				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.53553				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.34728				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.33905				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.68352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.02174				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.77202				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.97844				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.83684				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.92691				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.22812				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.27624				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.84052				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.75044				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.99608				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.41320				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.39601				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.75908				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38440				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.11580				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.12383				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.52013				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.17149				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.20315				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.97690				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.03503				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.54374				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.69703				0.00	0	
Total ASN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.76899				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.25808				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.54276				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.43587				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.38548				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.68514				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.03127				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.07567				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.09173				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.81967				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.36919				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN768 On 21/12/2026 Spot Bond					0.00000	101.33659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.26625				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.70884	9.70884	9.70884	104.38659				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	101.54393				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	100.48779				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.40808				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.36693				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.36740				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	101.30014				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.95182				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.86653				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.80015				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	100.63895				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.17683				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.68222				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.67905				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.80994				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.80775				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.69313				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.59357				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.59357				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.40817				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.13510				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.42574				0.00	0	
Total ASN838 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.42194				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.42194				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.58389				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.03781				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.41576				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.41883				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.42804				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.47148				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.46878				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.07576				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.10801				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.77143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.53346				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.42834				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.98881				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.58545				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.28240				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.28240				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.08186				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.17685				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.17685				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.32117				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87(On 15/09/2022 Spot Bond					0.00000	101.04767				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.00713				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.79998				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	101.07239				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	101.04571				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.36196				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.69934				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.64294				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	100.71173				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.70851				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88(On 31/01/2024 Spot Bond			11.15500	101.83138	11.15500	101.14852				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90(On 20/06/2027 Spot Bond					0.00000	107.87699				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.07054				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.72659				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.42888				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.77172				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.16500	101.03753	7.16500	101.01810				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.65109				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.76104				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.56930				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.58951				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.06500	12.06500	12.06500	104.95605				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.66635				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.79585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.31934				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.73369				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.51548				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.44951				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	101.19663				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.26309				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.23898				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.40956				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.05761				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.47310				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.38022				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.16451				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.19723				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.16404				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.09850				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.15092				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.19757				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.26414				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.26331				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.42891				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.67723				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.46236				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.42978				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.49250				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.73891				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.42926				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.41624				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.42891				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.01000	9.01000	9.01000	98.80368				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.29960				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.57572				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.34052				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.01640				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.32927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.64331				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.40277				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.70561				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.43273				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.09000	105.51085	9.09000	105.48468				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.73440				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.37973				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.24130				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.21286				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.13349				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.51786				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			7.84000	104.52176	7.84000	104.49992				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.57311				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.36952				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.80271				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.85125				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.87971				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.46303				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.69869				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.74400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.96400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.02200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.31800				0.00	0	
Total BNPP09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2: On 13/09/2022 Spot Bond					0.00000	101.00664				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	101.01952				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2: On 10/11/2022 Spot Bond					0.00000	100.14301				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.86662				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.06390				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.98150				0.00	0	1,000,000,00
Total BPPF20 SPOT										0.00	0	1,000,000,00
Total For BPPF20										0.00	0	1,000,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.09792				0.00	2,160,000,000	1,080,000,00
Total BPPF21 SPOT										0.00	2,160,000,000	1,080,000,00
Total For BPPF21										0.00	2,160,000,000	1,080,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.92245				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.74712				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.29223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.30031				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	99.90041				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.13243				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.27401				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	100.88624				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.58865				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.18015				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.15253				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.50500	105.17515	8.50500	105.15121				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.80500	106.74732	8.80500	106.72219				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.35500	108.79021	9.35500	108.76318				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.89500	10.89500	10.89500	99.23411				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.41740				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.72035				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.70399				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.65252				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.68458				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.16023				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.17809	4.77000	105.29800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.13600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.10439				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.85500	106.80022	8.85500	106.77508				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	111.54965	8.70700	110.39700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.26325				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.43301				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.99500	103.70496	10.99500	103.67480				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.59859	6.50000	108.79100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.75800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.06789				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.01806				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.01765				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.25000	152.51827	5.25000	152.46329				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.69000	150.96060	5.69000	150.90444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.97668				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.60368				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.50000	107.47806	8.50000	107.45375				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.95410				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.68609				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.72203				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	100.31865				0.00	0	
Total CLN503 SPOT										0.00	0	
Total For CLN503										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.61021				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.29433				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.76407				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.04097				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.04097				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			11.81500	104.07043	11.81500	104.03706				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			11.86500	102.60357	11.86500	102.57099				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.84877				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.20416				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.78176				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			11.05500	103.93890	11.05500	103.90764				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.83242				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.65664				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.68785				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	99.90185				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.20416				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.14830				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.52578				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.23500	101.16505	10.23500	101.13761				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.97261				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.50272				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.59934				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	152.69700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.90813				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.70500	100.97118	9.70500	100.94474				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.75500	104.60329	9.75500	104.57621				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.84500	103.55697	9.84500	103.52992				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.62284				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.01926				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.12139				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.87668				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.66225				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	123.56900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.14910				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.20500	102.54148	10.20500	102.55282				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.70500	103.93991	9.70500	103.91314				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.48606				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.05154				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.19077				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.37407				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.14254				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.93500	102.77657	9.93500	102.74950				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.12622				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.14310				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.16963				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.24449				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.50457				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.83562				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.16523				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.31582				0.00	0	
Total CLN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.51107				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.75146				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.71002				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.98891				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.06211				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.28623				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.05996				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	154.64088	3.67000	124.64534				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.80967				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.03045				0.00	846,000,000	846,000,000
Total CLN595 SPOT										0.00	846,000,000	846,000,000
Total For CLN595										0.00	846,000,000	846,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	101.62595				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.17500	9.17500	9.17500	102.08502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.79281				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.18112				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.06211				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.06211				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.78000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.76000	8.76000	8.76000	100.27627				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.25437				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.35786				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.46887				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.52376				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.92021				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.33500	102.79125	9.33500	102.76564				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.49306				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.53918				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.32275				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	99.92246				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.70038				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.00000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.82281				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.33728				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.46838				0.00	0	
Total CLN619 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN619										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.41990				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.45724				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.50919				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.06000	100.95539	8.06000	100.93385				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.97754				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.79056				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.38000	61.82935	12.38000	81.17441				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	99.93963				0.00	386,000,000	386,000,000
Total CLN629 SPOT										0.00	386,000,000	386,000,000
Total For CLN629										0.00	386,000,000	386,000,000
CLN630 On 19/08/2025 Spot Bond			10.40500	97.71805	10.40500	97.69067				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.97762				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	99.93754				0.00	437,000,000	437,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total CLN632 SPOT										0.00	437,000,000	437,000,000
Total For CLN632										0.00	437,000,000	437,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	100.82142				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.16573				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.51649				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.92294				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.97770				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.17492				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	99.97605				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.46327				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.92261				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.04438				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.62655				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	101.04599				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.10667				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.44972				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.97770				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.98116				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.97770				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.91800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.26855				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.18303				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.58897				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.77800				0.00	0	
Total CLN661 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	123.28000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	148.33500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.75795				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	99.86095				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	99.97407				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond					0.00000	103.20829				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	102.54378				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond					0.00000	101.61245				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	99.97577				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.34848	155.77154	4.34848	126.54878				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.34848	155.77154	4.34848	126.54959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	99.97536				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.97426				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.04656				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.57462				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.97928				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.23431				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.00567				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.03094				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.32274				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.20435				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.20415				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	103.58218				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.97231				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.07043				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.02477				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.68240				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.16753				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	106.86582				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.33363				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.13236				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.79439				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.45647				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.24581				0.00	0	
Total CLN705 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.97371				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.84681				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.04801				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.31999				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.56295				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.05056				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.10931				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.05432				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.05432				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.05432				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.35887				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.06907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.35615				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.67850				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	101.28454				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.38865				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.97698				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.97698				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.97698				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.99277				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.99277				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.99277				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.88752				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.92581				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.56445				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 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	
CLN73 On 11/09/2026 Spot Bond					0.00000	101.08708				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.75887				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	101.57335				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	101.84524				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	113.85600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.45113				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	99.97798				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.07356				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.34862				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.05300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.65602				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.75476				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.07038				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.40350				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.15911				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.79154				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.41500	7.41500	7.41500	100.34251				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.19529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.71260				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.66507				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.84273				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.25830				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.36261				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	92.15265				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.41500	7.41500	7.41500	100.34251				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.09911				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	104.19467				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.45635				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	84.36334				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.57133				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	99.75766				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.41574				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.70000	6.70000	6.70000	122.58522				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.57729				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	101.87934				0.00	0	
Total CLN778 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.36007				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.36235				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.66500	10.66500	10.66500	99.93364				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.40575				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.37378				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.37881				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.99796				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.94392				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.99796				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.81007				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.67375				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	97.90500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 05/09/2022 Spot Bond					0.00000	96.08783				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.49253				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	100.99802				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.40603				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.40790				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.40790				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.69592				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN802 On 31/01/2025 Spot Bond					0.00000	85.66671				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.36373				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.54941				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.41031				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.70685				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.37835				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.98341				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.01000	98.82747	9.01000	98.80368				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.99119				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.50009				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.15278				0.00	0	
Total CLN812 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.01290				0.00	2,000,000,000	1,000,000,000
Total CLN813 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN813										0.00	2,000,000,000	1,000,000,000
CLN813 On 04/10/2022 Spot Bond					0.00000	101.01290				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.40611				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.41031				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.36009				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.40611				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.99802				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.40611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.40611				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.40579				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.40611				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.90731				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.40589				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.58235				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.26124				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.40579				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.46750				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.41022				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.41035				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	101.41036				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.41026				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.32123				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.06452				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.93303				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.53100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.00900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	102.74100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.99735				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.89853				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.89541				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.03942				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.03942				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.03907				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.43583				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.17066				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.81098				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.84430				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.78719				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.80739				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.78388				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.41830				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	86.68074				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.50996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.56445				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.51678				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.58336				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.13346				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.88000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.72000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.71181				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.16495				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.35108				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.35552				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.35324				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.77583				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.24993				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.23270				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.21876				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.18906				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.05480				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.07165				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.47000	104.51530	9.47000	104.48888				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.97500	103.25461	10.97500	103.22447				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.56000	101.33347	10.56000	101.30498				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.93500	103.52019	8.93500	103.49547				0.00	0	12,300,00
Total COT01 SPOT										0.00	0	12,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT01										0.00	0	12,300,00
COT02 On 03/04/2028 Spot Bond			12.76500	93.74293	12.76500	93.71124				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.35500	94.01786	11.35500	93.98950				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.38343				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.47650				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.92398				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.17013				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.10500	10.10500	10.10500	103.19867				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.86234				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.16861				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	99.92270				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	99.92187				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.74926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.77270				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.45000	101.06571	7.45000	101.04528				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.75669	100.00000	68.60284				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.75669	100.00000	68.60284				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.00000	100.97255	9.00000	100.94839				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.30500	97.30904	10.30500	97.28247				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.31500	94.54101	11.31500	94.51274				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02678	10.10000	100.00000				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02678	10.10000	100.00000				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	101.40904				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.49897				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.49233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.81666				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.34977				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.45935				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.21286				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.14044				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.71195				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.32586				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.58744				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.33902				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.89512				0.00	0	1,000,000,00
Total DVFB30 SPOT										0.00	0	1,000,000,00
Total For DVFB30										0.00	0	1,000,000,00
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.21319				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.27408				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.31755				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.41000	106.48196	8.41000	106.45813				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.32000	116.23051	5.32000	116.18838				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	103.60729	4.98000	103.57069				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	143.61080	2.25000	143.57054				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77500	158.07924	3.77500	158.02845				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.79000	144.03359	3.79000	143.98728				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.79500	139.25430	3.79500	139.20949				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.14000	117.42388	5.14000	117.38179				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95000	105.90453	4.95000	105.86722				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.61080	2.25000	143.57054				0.00	0	
Total EL36/I2038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	170.74359				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.98706				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	155.08683				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	157.11728				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	130.44385				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.49337				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.63585				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.70527				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	113.52950				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.36919				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.49824				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.77598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.63580				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.52515				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	102.86636				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.41500	102.33274	10.41500	102.30451				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.21500	12.21500	12.21500	95.12434				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.26500	12.26500	12.26500	99.39799				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			10.50500	10.50500	10.50500	101.18572				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.50500	10.50500	10.50500	101.07349				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.19500	12.19500	12.19500	70.45315				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.48500	11.48500	11.48500	99.27268				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.19500	12.19500	12.19500	92.61296				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	101.80635				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.24411				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.16540				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.18197				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.19851				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.44862				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.77500				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.31277				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.14683				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.15230				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.06716				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.85357				0.00	0	
Total EQT003 SPOT										0.00	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 EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.75699				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.45608				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.35354				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.96516				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.66676				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.16223				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.31607				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.01945				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.02040				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.01983				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.02079				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.02010			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.01894			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.01987			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.71000	101.58806	7.71000	101.56730		284,367,930,000.00	36,883,000	18,441,500	
Total ES23 SPOT								284,367,930,000.00	36,883,000	18,441,500	
Total For ES23								284,367,930,000.00	36,883,000	18,441,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.61696	10.00000	100.59055		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.50500	97.99344	9.50500	97.96859		39,152,317,343,000.00	4,119,128,600	6,614,841,600	
Total ES26 SPOT								39,152,317,343,000.00	4,119,128,600	6,614,841,600	
Total For ES26								39,152,317,343,000.00	4,119,128,600	6,614,841,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.96744	7.85000	102.94579		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.79500	77.00840	11.69000	77.50643		12,410,930,182,000.00	1,052,219,600	1,905,609,800	
Total ES33 SPOT								12,410,930,182,000.00	1,052,219,600	1,905,609,800	
Total For ES33								12,410,930,182,000.00	1,052,219,600	1,905,609,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.19105	7.50000	103.17040		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.17000	75.45632	12.06500	76.03749		704,066,142,000.00	57,852,600	84,657,700	
Total ES42 SPOT								704,066,142,000.00	57,852,600	84,657,700	
Total For ES42								704,066,142,000.00	57,852,600	84,657,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	102.67343	8.50000	102.65007				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.51196				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.20096				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.92301				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01549				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.41487				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.57855				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.27187				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.28585				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.92154				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.91735				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.91631				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										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	102.44106				0.00	0	4,730,000,00
Total FRB22 SPOT										0.00	0	4,730,000,00
Total For FRB22										0.00	0	4,730,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.56534				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.74642				0.00	660,000,000	330,000,00
Total FRB24 SPOT										0.00	660,000,000	330,000,00
Total For FRB24										0.00	660,000,000	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.50307				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.34373				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.08500	105.59331	9.08500	105.56768				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.02740				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.81360				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.00500	100.09310	9.00500	100.06902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.88084				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.72000	328.52995	1.72000	328.44241				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	162.37547				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.63500	216.44877	3.63500	216.37993				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	114.46744				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.00500	5.00500	5.00500	229.39301				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.18000	100.28272	5.18000	100.24668				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.14000	100.48911	5.14000	100.45318				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.29000	8.29000	8.29000	83.88989				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.31000	8.31000	8.31000	83.07561				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	157.55582				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.89519				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.03136				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.60457				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.44042				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	99.92248				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.17232				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	120.90181				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.17998				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.05861				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	118.69559				0.00	0	23,800,00
Total FRC286 SPOT										0.00	0	23,800,00
Total For FRC286										0.00	0	23,800,00
FRC286 On 20/12/2022 Spot Bond					0.00000	101.03899				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.01647				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.01729				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.63150				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.45539				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.72745				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.72856				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.85065				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.42226				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.70176				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.01965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.15292				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.25251				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.06980				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.23553				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.43233				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.14007				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.25225				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.38123				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.16395				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.74386				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.48509				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.76906				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.46945				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.19778				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.52344				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.92553				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	101.76029				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.53188				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	100.24780				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/12/2024 Spot Bond					0.00000	101.45770				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 21/12/2027 Spot Bond					0.00000	101.03867				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 15/10/2022 Spot Bond					0.00000	100.56031				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 20/12/2025 Spot Bond					0.00000	101.33549				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.75832				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.77280				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.50033				0.00	240,000,000	120,000,00
Total FRC349 SPOT										0.00	240,000,000	120,000,00
Total For FRC349										0.00	240,000,000	120,000,00
FRC35: On 31/07/2023 Spot Bond					0.00000	100.52259				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.57751				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.68347				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.69547				0.00	830,000,000	415,000,00
Total FRC353 SPOT										0.00	830,000,000	415,000,00
Total For FRC353										0.00	830,000,000	415,000,00
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	100.56039				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.52029				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.52325				0.00	1,196,000,000	598,000,00
Total FRC357 SPOT										0.00	1,196,000,000	598,000,00
Total For FRC357										0.00	1,196,000,000	598,000,00
FRC35: On 14/11/2022 Spot Bond					0.00000	100.08364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.56587				0.00	1,072,000,000	536,000,00
Total FRC360 SPOT										0.00	1,072,000,000	536,000,00
Total For FRC360										0.00	1,072,000,000	536,000,00
FRC36(On 31/01/2024 Spot Bond					0.00000	100.43993				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.83868				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.24510				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	102.31300				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	102.69578				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	101.64605				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.67677				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	102.74865				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	102.75647				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.55531				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.55337				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.82845				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.75496				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.50456				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.49662				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.05484				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.21747				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.18005				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.01120				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.01120				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.03642				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.03642				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.68383				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.47662				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.57084				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.35870				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.39731				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.16069				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.07303				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.47659				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.43790				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	101.00528				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.47432				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.51949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.57646				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.58000	10.58000	10.58000	100.56095				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	101.60489				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	99.97043				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.97500	12.97500	12.97500	103.11040				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	100.88456				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.93896				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.69992				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.35468				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.16500	11.16500	11.16500	104.42189				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.47662				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2025 Spot Bond					0.00000	100.51392				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.54954				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.53360				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.44312				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.28197				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	100.59093				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.51387				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.21997				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.52945				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.47662				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.07996				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.03094				0.00	0	
Total FRC422 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.03094				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.78130				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.47652				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.37232				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.39308				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total FRC428 SPOT										0.00	0	2,000,000,00
Total For FRC428										0.00	0	2,000,000,00
FRI33 On 28/02/2033 Spot Bond			4.71000	108.73758	4.71000	108.69993				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.83000	118.84540	4.83000	118.80391				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.50835				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.69028				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.29056				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.07073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.76518				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.79366				0.00	0	7,590,000,00
Total FRJ27 SPOT										0.00	0	7,590,000,00
Total For FRJ27										0.00	0	7,590,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.40259				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.48253				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.73201				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.41438				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.94811				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	108.02224				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	119.24326				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.14614				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.94000	117.25050	4.94000	117.20921				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 07/12/2033 Spot Bond			5.01000	229.37127	5.01000	229.28991				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.08000	115.25712	5.08000	115.21610				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	228.67246				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.75000	157.97813	3.75000	157.92748				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.07543	3.70500	110.04028				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	118.11730	4.88000	118.07588				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.16000	226.30364	5.16000	226.22246				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.21000	225.29203	5.21000	225.21091				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.93000	161.06378	2.93000	161.01567				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.24000	224.68768	5.24000	224.60658				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.08000	115.25712	5.08000	115.21610				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.24500	209.83208	4.24500	209.76191				0.00	0	
Total FRS126 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.83000	105.23935	5.83000	105.19981				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.13500	211.00783	4.13500	210.93790				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.19500	210.36558	4.19500	210.29551				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.75000	214.70501	5.75000	214.62459				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.78000	105.87399	5.78000	105.83436				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	115.21610				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.06000	115.53941	5.06000	115.49836				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.00500	212.40719	4.00500	212.33754				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.52000	219.13960	5.52000	219.05889				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.13500	211.00783	4.13500	210.93790				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.13500	211.00783	4.13500	210.93790				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.53600	217.54512	3.53600	217.47651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	158.16419	3.70000	158.11370				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.48500	207.29285	4.48500	207.22222				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.52500	206.87311	4.52500	206.80239				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	158.27596	3.67000	158.22555				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00000	212.46122	4.00000	212.39158				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.53500	4.53500	4.53500	206.69758				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	100.47168				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.51796				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.05410				0.00	352,400,000	88,100,000
Total FRS180 SPOT										0.00	352,400,000	88,100,000
Total For FRS180										0.00	352,400,000	88,100,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.98075				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	185.50342				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	135.96485				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	187.35167				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	158.59250				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.24561				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.27187				0.00	404,400,000	101,100,000
Total FRS199 SPOT										0.00	404,400,000	101,100,000
Total For FRS199										0.00	404,400,000	101,100,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.12228				0.00	182,800,000	45,700,000
Total FRS200 SPOT										0.00	182,800,000	45,700,000
Total For FRS200										0.00	182,800,000	45,700,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.55480				0.00	230,000,000	57,500,000
Total FRS201 SPOT										0.00	230,000,000	57,500,000
Total For FRS201										0.00	230,000,000	57,500,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.57929				0.00	219,600,000	54,900,000
Total FRS206 SPOT										0.00	219,600,000	54,900,000
Total For FRS206										0.00	219,600,000	54,900,000
FRS209 On 18/11/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	

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 FRS218										0.00	0	
FRS21: 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	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.93122				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: 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	
FRS22: 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	
FRS22: 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	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.03867				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: 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	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.01829				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.87973				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.75928				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.01362				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.72717				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.60376				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.95383				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.48174				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.75958				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	99.66863				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.29305				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	113.35577				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.34383				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.77688				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	100.98196				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	114.84633				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.98868				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	100.98329				0.00	0	
Total FRS273 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.00000				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	101.21461				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.39856				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	103.62534				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	101.03790				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.07000	10.07000	10.07000	101.25447				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.07000	10.07000	10.07000	101.25447				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.49612				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.08256				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.39400	11.39400	11.39400	90.65690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.97533				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	92.53552				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	97.45858				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond					0.00000	97.98466				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	105.08303				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 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	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.03974				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 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	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.75250				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.47662				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.64990				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.43000	1.43000	1.43000	329.63975				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.12500	330.98858	1.12500	330.90574				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.17000	1.17000	1.17000	330.71853				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.28726				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	110.25601	4.78000	110.21764				0.00	0	
Total FRS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.53000	70.71532	4.53000	115.12486			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	161.43552			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	160.36941			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.23000	2.23000	2.23000	326.35158			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	103.95313			0.00	0	62,000,00
Total FRX23 SPOT									0.00	0	62,000,00
Total For FRX23									0.00	0	62,000,00
FRX24 On 10/12/2024 Spot Bond			8.24500	107.20058	8.24500	107.17692			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.25500	104.45188	8.25500	104.42891			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.68000	106.40456	8.68000	106.37985		112,862,568,000.00		13,002,600	226,501,30
Total FRX26 SPOT								112,862,568,000.00		13,002,600	226,501,30
Total For FRX26								112,862,568,000.00		13,002,600	226,501,30
FRX27 On 07/03/2027 Spot Bond			9.12500	108.45396	9.12500	108.42767			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.01500	105.64162	9.01500	105.61632			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.75500	100.46667	9.75500	100.44067			0.00	0	180,000,00
Total FRX30 SPOT									0.00	0	180,000,00
Total For FRX30									0.00	0	180,000,00
FRX31 On 21/02/2031 Spot Bond			10.01000	97.07379	10.01000	97.04760			0.00	0	380,000,00

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 FRX31 SPOT										0.00	0	380,000,00
Total For FRX31										0.00	0	380,000,00
FRX32 On 31/03/2032 Spot Bond			10.32500	105.20048	10.32500	105.17155				1,032,500,000,000.00	100,000,000	50,000,00
Total FRX32 SPOT										1,032,500,000,000.00	100,000,000	50,000,00
Total For FRX32										1,032,500,000,000.00	100,000,000	50,000,00
FRX45 On 14/04/2045 Spot Bond			11.36500	75.56460	11.36500	75.54178				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.13993				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.92651				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.92915				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.92732				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.92678				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.36329				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.38694				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.39874				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.31862				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL06 On 21/06/2024 Spot Bond					0.00000	101.48784				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	101.49445				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.80887				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.47283				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.53964				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.05036				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	118.43498	3.87000	118.39657				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.86780				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.97900	105.78008	7.97900	105.75747				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.66756				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.51500	107.07171	7.51500	107.05013				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.46137				0.00	0	
Total GRT22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.36348				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.37709				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.16244				0.00	1,000,000,000	500,000,000
Total GRT25G SPOT										0.00	1,000,000,000	500,000,000
Total For GRT25G										0.00	1,000,000,000	500,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.80085				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.82938				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.17233				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.64301				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.79557				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.54133				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.87224				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.33159				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.89802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.80899				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.34107				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.96621				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.16171				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.34757				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.81624				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.16071				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.87909				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.11885				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.16969				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.51685				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.84755				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.24185				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.99777				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.73882				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.33540				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.93260				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.90721				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.26365				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.18174				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.81158				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.79829				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.85818				0.00	0	
Total HPF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.04000	327.21831	2.04000	327.12830				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.22000	2.22000	2.22000	336.11163				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.48500	99.10868	10.48500	99.08071				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	79.73282	4.86000	110.04416				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.51000	85.98668	11.51000	85.96053			302,643,940,000.00	26,294,000	4,063,147,00	
Total HWAY34 SPOT									302,643,940,000.00	26,294,000	4,063,147,00	
Total For HWAY34									302,643,940,000.00	26,294,000	4,063,147,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.65113	100.00000	9.62988			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.54000	85.26380	11.54000	85.23780			0.00	0	4,593,000,00	
Total HWAY35 SPOT									0.00	0	4,593,000,00	
Total For HWAY35									0.00	0	4,593,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.64801	100.00000	9.62676			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	99.79414			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			2.23000	163.75626	2.25000	163.63268			613,353,616,786,000.00	723,476,958,200	654,939,286,20	
Total I2025 SPOT									13,353,616,786,000.00	723,476,958,200	654,939,286,20	
Total For I2025									13,353,616,786,000.00	723,476,958,200	654,939,286,20	
I2029 On 31/03/2029 Spot Bond			3.47500	120.15316	3.40000	120.66433			188,318,231,475,000.00	341,962,081,000	240,097,165,00	
Total I2029 SPOT									18,318,231,475,000.00	341,962,081,000	240,097,165,00	
Total For I2029									18,318,231,475,000.00	341,962,081,000	240,097,165,00	
I2033 On 28/02/2033 Spot Bond			4.29000	112.99311	4.21000	113.78712			613,638,589,276,000.00	609,239,764,400	505,406,224,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total I2033 SPOT									13,638,589,276,000.00	609,239,764,400	505,406,224,80
Total For I2033									13,638,589,276,000.00	609,239,764,400	505,406,224,80
I2038 On 31/01/2038 Spot Bond			4.26000	127.53158	4.18000	128.76677			564,933,138,528,000.00	132,613,412,800	653,597,659,60
Total I2038 SPOT									14,933,138,528,000.00	132,613,412,800	553,597,659,60
Total For I2038									14,933,138,528,000.00	132,613,412,800	553,597,659,60
I2046 On 31/03/2046 Spot Bond			4.33000	114.82292	4.18000	117.62755			387,717,519,892,000.00	89,542,152,400	436,340,703,40
Total I2046 SPOT									17,717,519,892,000.00	89,542,152,400	436,340,703,40
Total For I2046									17,717,519,892,000.00	89,542,152,400	436,340,703,40
I2050 On 31/12/2050 Spot Bond			4.32000	116.25161	4.24000	117.92355			255,943,592,640,000.00	59,246,202,000	517,923,193,60
Total I2050 SPOT									15,943,592,640,000.00	59,246,202,000	517,923,193,60
Total For I2050									15,943,592,640,000.00	59,246,202,000	517,923,193,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.18681			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.19213			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.89000	327.83220	1.89000	327.74336			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.28488			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.15104			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.11825			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.07361			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.54239			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	99.92231				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.14847				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20034				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.13410				0.00	240,400,000	60,100,000
Total IBL138 SPOT										0.00	240,400,000	60,100,000
Total For IBL138										0.00	240,400,000	60,100,000
IBL141 On 20/02/2023 Spot Bond					0.00000	99.92867				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.03576				0.00	429,200,000	107,300,000
Total IBL145 SPOT										0.00	429,200,000	107,300,000
Total For IBL145										0.00	429,200,000	107,300,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.79273				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.88085				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.87702				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	99.98248				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.35272				0.00	0	
Total IBL157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.18899				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.36541				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.11511				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.52414				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.54136				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.25225				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.03184				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.54461				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.42623				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.87460				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.07424				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.09638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.12933				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.63335				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.44678				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.22810				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.19933				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.14187				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.24892				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.28574				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.52679				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.36118				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.30416				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL205 On 09/12/2022 Spot Bond					0.00000	101.11396				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.24713				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.31396				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.34246				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.99983				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.92718				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	99.92718				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	99.92718				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	99.92718				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.76760				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.04610				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.94556				0.00	0	
Total IBL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.73465				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.36040				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.79840				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.51918				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.06500	8.06500	8.06500	102.06586				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.16493				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.41500	8.41500	8.41500	102.06506				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.87228				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.90679				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.69206				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.29194				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.20268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.23847				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.01487				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.96500	8.96500	8.96500	101.28738				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.85208				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.88614				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.16385				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.50570				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.02891				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.48629				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.50468				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			10.80500	100.57705	10.80500	96.45114				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	100.40292				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.42055				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.25719				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
Total IBL244 SPOT										0.00	0	7,500,000,00
Total For IBL244										0.00	0	7,500,000,00
IBL245 On 17/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00		6,500,000,000	6,500,000,00	
Total IBL245 SPOT								650,000,000,000,000.00		6,500,000,000	6,500,000,00	
Total For IBL245								650,000,000,000,000.00		6,500,000,000	6,500,000,00	
IBL60 On 17/02/2024 Spot Bond			8.52000	102.44200	8.52000	102.41878				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.89000	103.11005	6.89000	103.09094				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.58332				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.54500	102.23998	9.54500	102.21408				0.00	0	56,400,00
Total IDCG06 SPOT										0.00	0	56,400,00
Total For IDCG06										0.00	0	56,400,00
IDCG08 On 13/05/2030 Spot Bond			10.81500	105.33545	10.81500	105.40190				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.12500	104.48575	10.12500	104.45755				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.11829				0.00	0	
Total IDCG13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.50129				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.05608				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.20034				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.83585				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	101.02557				0.00	7,750,000,000	3,875,000,000
Total IDCG21 SPOT										0.00	7,750,000,000	3,875,000,000
Total For IDCG21										0.00	7,750,000,000	3,875,000,000
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.48236				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.85940				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.10244				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.85500	101.36908	8.85500	101.34509				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.39288				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.37139				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.10091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.36723				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.54755				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.35100				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.75181				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.03512				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.95497				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.98866				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.26126				0.00	77,200,000	19,300,000
Total IPF24 SPOT										0.00	77,200,000	19,300,000
Total For IPF24										0.00	77,200,000	19,300,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.52998				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.15958				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.16145				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.19817				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.68981				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.82683				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.15904				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.73631				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.79500	204.06527	4.79500	203.99406				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.47661				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.69500	205.10006	4.69500	205.02901				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.78858				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.53809				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.63957				0.00	0	
Total IVC146 SPOT										0.00	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 IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.24369				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.60865				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.45821				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.31624				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.67799				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.13266				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.15694	7.40000	101.13694				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.78038				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.75580				0.00	2,000,000,000	1,000,000,000
Total IVC190 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IVC190										0.00	2,000,000,000	1,000,000,000
IVC194 On 31/07/2023 Spot Bond			7.24500	100.35385	7.24500	100.33444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.49837				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			8.10000	103.44951	8.10000	103.42662				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.45392				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.44367	7.39000	103.42278				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.54329				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	101.30615				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.26384				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.95540				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.76073				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.75000	7.75000	7.75000	99.48001				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC212 On 27/02/2023 Spot Bond			8.45000	8.45000	8.45000	98.66940				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.45974				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.42599				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.71500	6.71500	6.71500	102.46995				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.46500	102.69220	8.46500	102.66894				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.21500	101.62618	7.21500	101.18100				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.18138				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.10500	9.10500	9.10500	100.48239				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.38788				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.71438				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.15784				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	98.99983				0.00	0	
Total IVZ105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.83179				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.30000	6.30000	6.30000	98.75568				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.59725				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.47618				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.24141				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.26071				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.77408				0.00	78,800,000	19,700,000
Total KAP012 SPOT										0.00	78,800,000	19,700,000
Total For KAP012										0.00	78,800,000	19,700,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.71082				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.58116				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.48736				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.73921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.43291				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.13982				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.14329				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.17947				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.28638				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.57829				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.60152				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.70080				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.60500	119.68516	9.60500	119.65465			961,498,920,000.00	100,104,000	33,368,000	
Total KW01 SPOT									961,498,920,000.00	100,104,000	33,368,000	
Total For KW01									961,498,920,000.00	100,104,000	33,368,000	
LGL06 On 04/10/2022 Spot Bond			8.31000	104.01071	8.31000	103.98728			0.00	0	0	
Total LGL06 SPOT									0.00	0	0	
Total For LGL06									0.00	0	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.98823			0.00	0	0	
Total LGL07 SPOT									0.00	0	0	
Total For LGL07									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
LGL08 On 28/02/2023 Spot Bond					0.00000	100.25392				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.14278				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.75939				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.42859				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.46495				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.63773				0.00	0	2,000,000,00
Total LHC02 SPOT										0.00	0	2,000,000,00
Total For LHC02										0.00	0	2,000,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.84912				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.92355				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.92194				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.79613				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.12955				0.00	2,500,000,000	2,500,000,00
Total MBF068 SPOT										0.00	2,500,000,000	2,500,000,00
Total For MBF068										0.00	2,500,000,000	2,500,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	100.00378				0.00	0	
Total MBF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.98632				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.24813				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.45468				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.90894				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.41661				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.10032				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.27179				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.12739				0.00	2,500,000,000	2,500,000,000
Total MBP049 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBP049										0.00	2,500,000,000	2,500,000,000
MBP05: On 23/08/2022 Spot Bond					0.00000	99.92048				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.22071				0.00	0	400,000,000
Total MBP051 SPOT										0.00	0	400,000,000
Total For MBP051										0.00	0	400,000,000
MBP05: On 26/03/2024 Spot Bond					0.00000	100.78231				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.85500	8.85500	8.85500	106.47058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.79522				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.95526				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.17315				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.50500	101.00545	9.50500	100.97983				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.63062				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.75500	93.00237	9.75500	95.43170				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.05978				0.00	0	2,000,000,00
Total MML05 SPOT										0.00	0	2,000,000,00
Total For MML05										0.00	0	2,000,000,00
MML06 On 25/05/2029 Spot Bond			10.16500	101.56317	10.16500	101.53581				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.79712				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.60933				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.94794				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	103.10797				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.97589				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.30933				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.66328				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.87932				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.42970				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.22238				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.53754				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.45000	97.06184	9.45000	97.03749				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.47400				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.71698				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.32401				0.00	0	
Total MTN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.90642				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.58088				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.65601				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.06586				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.92078				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.91646				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.19746				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	99.91743				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	99.91758				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.95214				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.18830				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.38887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.57319				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.04000	102.06170	8.04000	102.03967				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.40000	101.97057	8.40000	101.94777				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.38500	100.89926	10.38500	100.87151				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.73285				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.39108				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.49369				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.51575				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.38775				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.06477				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.96500	106.61107	7.96500	106.58845				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			8.30500	102.67442	8.30500	102.65172			431,860,000,000.00	52,000,000	26,000,00
Total NBK16A SPOT									431,860,000,000.00	52,000,000	26,000,00
Total For NBK16A									431,860,000,000.00	52,000,000	26,000,00
NBK17/ On 22/04/2026 Spot Bond			9.04000	106.00259	9.04000	105.97699			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.05500	106.31188	9.05500	106.28616			0.00	0	50,000,00
Total NBK20A SPOT									0.00	0	50,000,00
Total For NBK20A									0.00	0	50,000,00
NBK21/ On 21/07/2027 Spot Bond			9.29500	105.99987	9.29500	105.97370			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			7.30000	103.13727	7.30000	103.11702			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.98300	110.24785	7.98300	110.22439			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.02500	110.55268	9.02500	110.52617			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			7.72000	7.72000	7.72000	101.40505			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.09186			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	62.93581	100.00000	62.79727			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.69037			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.92000	109.96905	8.92000	109.94298			0.00	0	
Total NBK27A SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.35300	102.85989	7.35300	102.83970			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.42500	107.38089	8.42500	107.35681			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.99000	102.21204	7.99000	102.18992			0.00	0	56,600,00
Total NBK30A SPOT									0.00	0	56,600,00
Total For NBK30A									0.00	0	56,600,00
NBK31 On 09/11/2023 Spot Bond			7.80000	104.42968	7.80000	104.40797			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.50851			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.88119			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.41391			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.18000	11.18000	11.18000	79.24895			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.92644			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.81135			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.32623			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.66957			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.05931				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.40762				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.88634				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.42240				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.56136				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.41128				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.59531				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.43904				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.72638				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.53686				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.48965				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.82651				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.50829				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.00158				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05990				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.35000	104.82683	10.35000	104.79810				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05186				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.00500	105.01009	10.00500	104.98224				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05990				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07260				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08866				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.23084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.23084				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.75705				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.19070				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.62349				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.54464				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.67846				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.05037				0.00	220,400,000	55,100,000
Total NGL08 SPOT										0.00	220,400,000	55,100,000
Total For NGL08										0.00	220,400,000	55,100,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.08018				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.92434				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.02391				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	104.11614				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	105.28801				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.66412				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.49848				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.95468				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.63659				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.36650				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.39973				0.00	0	1,000,000.00
Total NGT110 SPOT										0.00	0	1,000,000.00
Total For NGT110										0.00	0	1,000,000.00
NGT11 On 23/04/2027 Spot Bond					0.00000	100.58642				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.85544				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	101.43534				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.07054				0.00	0	3,000,000.00
Total NHM016 SPOT										0.00	0	3,000,000.00
Total For NHM016										0.00	0	3,000,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.63645				0.00	0	
Total NHM018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.41186				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.49464				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.63135				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.21000	5.21000	5.21000	225.21091				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.50500	3.50500	3.50500	217.82120				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	160.73017				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	114.46744			85,400,000,000.00	20,000,000	10,000,00	
Total NI29 SPOT									85,400,000,000.00	20,000,000	10,000,00	
Total For NI29									85,400,000,000.00	20,000,000	10,000,00	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NI33 SPOT									0.00	0		
Total For NI33									0.00	0		
NI38 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.35313			0.00	0		
Total NI38 SPOT									0.00	0		
Total For NI38									0.00	0		
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	160.33150			0.00	0		
Total NILB11 SPOT									0.00	0		
Total For NILB11									0.00	0		
NILB12 On 07/12/2033 Spot Bond			3.45000	264.39857	3.45000	264.31579			0.00	0		
Total NILB12 SPOT									0.00	0		
Total For NILB12									0.00	0		
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	161.09191			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.15000	3.15000	3.15000	221.81357				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.29500	220.24084	3.29500	220.17281				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.95000	91.42091	4.95000	117.06550				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.66060				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.12076				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.49255				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.93134				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.56372				0.00	221,200,000	55,300,000
Total NN022 SPOT										0.00	221,200,000	55,300,000
Total For NN022										0.00	221,200,000	55,300,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.71090				0.00	354,800,000	88,700,000
Total NN023 SPOT										0.00	354,800,000	88,700,000
Total For NN023										0.00	354,800,000	88,700,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.93196				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.90076				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	99.65171				0.00	322,000,000	80,500,00
Total NN034 SPOT										0.00	322,000,000	80,500,00
Total For NN034										0.00	322,000,000	80,500,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.14027				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.56968				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91962				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.86270				0.00	473,200,000	118,300,00
Total NN040 SPOT										0.00	473,200,000	118,300,00
Total For NN040										0.00	473,200,000	118,300,00
NN043 On 03/03/2023 Spot Bond					0.00000	166.33519				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02457				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.09657				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	158.25842				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.18075				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.78219				0.00	0	
Total NN051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.46139				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.29096				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.62274				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.23474				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.58235				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.95229				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.03949				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.90712				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.09105				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.16098				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.09105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.57331				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.74676				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.54812				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.42739				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	101.09021				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.93719				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.10000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.54000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	126.57574				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.68856				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.46328				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	101.15047				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.87134				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.48732				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	101.09748				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.93288				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	

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 NNF084										0.00	0	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.05823				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.20564				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	99.91689				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	99.92146				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	99.92062				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	99.93101				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.38210				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	99.91718				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	99.91514				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	99.92609				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.06822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.92444				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.40000	104.37156	8.40000	104.34794				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.32000	208.35766	2.32000	208.29877				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.11500	107.67229	11.11500	107.64047				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.16399	100.00000	15.13043				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	100.43982				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.89949				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.41147				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.58406				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	100.93309				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.42014				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.07850				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.09580				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.20045				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.30500	110.59032	8.30500	110.56586				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			7.98500	104.85360	7.98500	104.83079				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.68000	111.92253	8.68000	111.89669				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	101.76072				0.00	4,000,000,000	2,000,000,00
Total OML11 SPOT										0.00	4,000,000,000	2,000,000,00
Total For OML11										0.00	4,000,000,000	2,000,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.09598				0.00	2,545,000,000	2,545,000,00
Total OML12 SPOT										0.00	2,545,000,000	2,545,000,00
Total For OML12										0.00	2,545,000,000	2,545,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.27730				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.92790				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.51664				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.19226				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.87662				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.89190				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.80507				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.71128				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.50200				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.65500	108.22604	8.60500	108.38633			919,797,703,848,500.00	2,301,536,418,700	1,000,159,703,30	
Total R186 SPOT									19,797,703,848,500.00	301,536,418,700	100,159,703,30	
Total For R186									19,797,703,848,500.00	301,536,418,700	100,159,703,30	
R197 On 07/12/2023 Spot Bond			0.88000	332.00854	0.82000	332.17858			99,353,954,304,000.00	112,902,220,800	255,798,662,40	
Total R197 SPOT									19,353,954,304,000.00	112,902,220,800	255,798,662,40	
Total For R197									19,353,954,304,000.00	112,902,220,800	255,798,662,40	
R202 On 07/12/2033 Spot Bond			4.21000	246.59549	4.21000	246.51329			191,890,882,220,000.00	45,579,782,000	217,971,918,40	
Total R202 SPOT									11,890,882,220,000.00	45,579,782,000	217,971,918,40	
Total For R202									11,890,882,220,000.00	45,579,782,000	217,971,918,40	
R2023 On 28/02/2023 Spot Bond			6.81500	104.09936	6.80000	104.08821			531,570,000,000,000.00	78,000,000,000	172,303,700,00	
Total R2023 SPOT									11,570,000,000,000.00	78,000,000,000	172,303,700,00	
Total For R2023									11,570,000,000,000.00	78,000,000,000	172,303,700,00	
R2030 On 31/01/2030 Spot Bond			10.06500	89.76045	9.98500	90.12146			513,739,230,083,000.00	131,022,278,200	131,639,843,20	
Total R2030 SPOT									13,739,230,083,000.00	131,022,278,200	131,639,843,20	
Total For R2030									13,739,230,083,000.00	131,022,278,200	131,639,843,20	
R2032 On 31/03/2032 Spot Bond			10.52000	89.63342	10.44500	90.01540			161,578,612,628,000.00	1,821,442,833,900	1,724,424,453,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2032 SPOT									1,578,612,628,000.00	821,442,833,900	724,424,453,800
Total For R2032									1,578,612,628,000.00	821,442,833,900	724,424,453,800
R2035 On 28/02/2035 Spot Bond			10.86000	90.71935	10.75000	91.36848			733,056,357,546,000.00	1,172,472,961,100	1,133,184,469,000
Total R2035 SPOT									13,056,357,546,000.00	172,472,961,100	133,184,469,000
Total For R2035									13,056,357,546,000.00	172,472,961,100	133,184,469,000
R2037 On 31/01/2037 Spot Bond			11.02000	82.41498	10.91000	83.07488			844,480,031,426,000.00	1,437,793,106,300	1,868,634,504,800
Total R2037 SPOT									14,480,031,426,000.00	437,793,106,300	368,634,504,800
Total For R2037									14,480,031,426,000.00	437,793,106,300	368,634,504,800
R2040 On 31/01/2040 Spot Bond			11.15000	84.07468	11.04500	84.75064			839,556,836,980,000.00	882,471,465,200	980,809,318,900
Total R2040 SPOT									19,556,836,980,000.00	882,471,465,200	980,809,318,900
Total For R2040									19,556,836,980,000.00	882,471,465,200	980,809,318,900
R2044 On 31/01/2044 Spot Bond			11.13500	81.11810	11.02500	81.84728			423,056,568,493,000.00	1,025,869,471,800	1,588,028,639,000
Total R2044 SPOT									13,056,568,493,000.00	1,025,869,471,800	1,588,028,639,000
Total For R2044									13,056,568,493,000.00	1,025,869,471,800	1,588,028,639,000
R2048 On 28/02/2048 Spot Bond			11.07000	84.46331	10.96000	85.21606			802,282,397,812,000.00	2,692,166,431,600	3,118,169,068,400
Total R2048 SPOT									12,282,397,812,000.00	692,166,431,600	118,169,068,400
Total For R2048									12,282,397,812,000.00	692,166,431,600	118,169,068,400
R209 On 31/03/2036 Spot Bond			10.84500	70.08326	10.74000	70.62841			609,283,257,142,000.00	517,222,983,600	769,686,746,100
Total R209 SPOT									19,283,257,142,000.00	517,222,983,600	769,686,746,100
Total For R209									19,283,257,142,000.00	517,222,983,600	769,686,746,100
R210 On 31/03/2028 Spot Bond			2.79500	225.95699	2.79500	225.89023			182,472,777,409,000.00	65,285,430,200	262,793,648,800
Total R210 SPOT									12,472,777,409,000.00	65,285,430,200	262,793,648,800
Total For R210									12,472,777,409,000.00	65,285,430,200	262,793,648,800
R213 On 28/02/2031 Spot Bond			10.39000	84.38656	10.31500	84.72954			310,189,988,428,000.00	1,088,564,965,200	1,306,629,901,800
Total R213 SPOT									10,189,988,428,000.00	1,088,564,965,200	1,306,629,901,800
Total For R213									10,189,988,428,000.00	1,088,564,965,200	1,306,629,901,800
R214 On 28/02/2041 Spot Bond			11.07000	67.35486	10.96500	67.92406			635,820,243,348,000.00	599,441,756,400	645,529,357,300
Total R214 SPOT									15,820,243,348,000.00	599,441,756,400	645,529,357,300
Total For R214									15,820,243,348,000.00	599,441,756,400	645,529,357,300
RDFB1:On 27/11/2022 Spot Bond					0.00000	101.60952			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1:On 12/03/2023 Spot Bond					0.00000	101.34712			0.00	220,800,000	55,200,000
Total RDFB14 SPOT									0.00	220,800,000	55,200,000
Total For RDFB14									0.00	220,800,000	55,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.63362				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.44293				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.34922				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.02397				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.98857				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.84136				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.92838				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.38341				0.00	0	100,000,0€
Total RDFB24 SPOT										0.00	0	100,000,0€
Total For RDFB24										0.00	0	100,000,0€
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.99392				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.55154				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.33484				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.11872				0.00	0	
Total RED145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.23186				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.01004				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.03106				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.61092				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.94375				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05288				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.88020				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.21153				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.58412				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.42219				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.64116				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.13485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.23567				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.04672				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.98257				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.04360				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.11586				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.29235				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	101.32133				0.00	10,200,000,000	5,100,000,000
Total RN2027 SPOT										0.00	10,200,000,000	5,100,000,000
Total For RN2027										0.00	10,200,000,000	5,100,000,000
RW23 On 10/12/2023 Spot Bond			8.58000	102.92388	8.58000	102.90025				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.13000	97.99025	11.13000	97.96126				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.61500	96.36651	11.61500	96.33678				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	101.38190				0.00	1,500,000,000	1,500,000,000
Total RWL26 SPOT										0.00	1,500,000,000	1,500,000,000
Total For RWL26										0.00	1,500,000,000	1,500,000,000
RWL28 On 30/06/2028 Spot Bond			10.66500	97.19418	10.66500	97.16659				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	100.56738				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.69240				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.80000	106.50538	8.80000	106.48045				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.81826				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.29500	102.51602	8.29500	102.49300				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.86000	99.81909	8.86000	99.79559				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.18500	104.08529	9.18500	104.05975				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.19500	107.76795	8.19500	107.74443				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.48500	101.81925	8.48500	101.79625				0.00	0	
Total SBS38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.02000	98.94274	10.02000	98.91645				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.54500	103.41379	6.54500	103.39553				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.63000	108.39854	8.63000	108.37365				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.28000	109.14999	9.28000	109.12309				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.13000	101.74739	7.13000	101.72819				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.52777				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.93000	7.93000	7.93000	102.95259				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.56074				0.00	7,730,000,000	3,865,000,000
Total SBS52 SPOT										0.00	7,730,000,000	3,865,000,000
Total For SBS52										0.00	7,730,000,000	3,865,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.40516				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.06934				0.00	0	4,590,000,000
Total SBS57 SPOT										0.00	0	4,590,000,000
Total For SBS57										0.00	0	4,590,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.14831				0.00	4,030,000,000	2,015,000,000
Total SBS58 SPOT										0.00	4,030,000,000	2,015,000,000
Total For SBS58										0.00	4,030,000,000	2,015,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.77129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.57597				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.02143				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.97676				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.41484				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.91912				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.03046				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.37496				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.23472				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.07110				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.68204				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.43464				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	100.45032				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.46820				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	326.48378	2.22000	326.39238				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.21000	5.21000	5.21000	225.21091				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.81712				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.49378				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.80461				0.00	480,000,000	240,000,000
Total SBT102 SPOT										0.00	480,000,000	240,000,000
Total For SBT102										0.00	480,000,000	240,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.55294				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.77841				0.00	5,500,000,000	2,750,000,000
Total SBT104 SPOT										0.00	5,500,000,000	2,750,000,000
Total For SBT104										0.00	5,500,000,000	2,750,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.66936				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.01275				0.00	0	
Total SBT107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	100.79280				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.97189				0.00	214,400,000	53,600,000
Total SBT201 SPOT										0.00	214,400,000	53,600,000
Total For SBT201										0.00	214,400,000	53,600,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.64507				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.17000	104.83360	8.17000	104.81067				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.46012				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.55401				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.70071				0.00	357,600,000	89,400,000
Total SBT207 SPOT										0.00	357,600,000	89,400,000
Total For SBT207										0.00	357,600,000	89,400,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.73280				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.22258				0.00	3,290,000,000	2,770,000,000
Total SBT209 SPOT										0.00	3,290,000,000	2,770,000,000
Total For SBT209										0.00	3,290,000,000	2,770,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30567				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.40533				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.55500	94.97863	9.55500	94.95454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.31443				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.42626				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.01549				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.06140				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.06371				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01877				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01877				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.01793				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.06300				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.06530				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02040				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.01995				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.06620				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.06847				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.49500	106.14485	8.49500	106.12073				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.48574				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.38431				0.00	0	2,500,000,00
Total SNT06 SPOT										0.00	0	2,500,000,00
Total For SNT06										0.00	0	2,500,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	99.92332				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.16503				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.92849				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.92719				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.78988				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.85165				0.00	0	
Total SPG005 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.51319				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.60811				0.00	0	1,000,000,00
Total SPG008 SPOT										0.00	0	1,000,000,00
Total For SPG008										0.00	0	1,000,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.13114				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.03530				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.55725				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.53432				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.87660				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.83850				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	157.92748				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.58000	108.50405	8.58000	108.47915				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.80500	87.29942	9.80500	87.27672				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.76631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.58784				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			8.20000	105.12230	8.20000	105.09922				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.08000	115.25712	5.08000	115.21610				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.08093				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.36909				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.12334				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			1.85000	1.85000	1.85000	327.90766				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.47212				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.30638				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	100.64982				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.55917				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	115.21610				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	114.67506				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.97500	3.97500	3.97500	212.66203				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.78002				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.78326				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.15046				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.12603				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.66140				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.40390				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.04925				0.00	282,800,000	70,700,000
Total SSN077 SPOT										0.00	282,800,000	70,700,000
Total For SSN077										0.00	282,800,000	70,700,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.60061				0.00	187,600,000	46,900,000
Total SSN078 SPOT										0.00	187,600,000	46,900,000

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 SSN078										0.00	187,600,000	46,900,000
SSN08: On 27/08/2024 Spot Bond					0.00000	99.77591				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.26159				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.26830				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.08500	5.08500	5.08500	227.75001				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.07439				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.74794				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.33264				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.65000	87.00904	10.65000	86.98451				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.21539				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.12500	211.11510	4.12500	211.04519				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.26500	224.18550	5.26500	224.10444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.15225				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN110 On 31/03/2024 Spot Bond					0.00000	101.05925				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/09/2022 Spot Bond					0.00000	101.00254				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	101.19951				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN130 On 12/10/2022 Spot Bond					0.00000	100.57997				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	100.44290				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	100.56771				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.38210				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	100.30797				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	100.21491				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN146 On 09/12/2022 Spot Bond					0.00000	101.32621				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond					0.00000	99.93213				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.10782				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	101.11534				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	101.08321				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.07896				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.06685				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.07896				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.06992				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16(On 15/09/2022 Spot Bond					0.00000	101.04767				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17(On 19/09/2022 Spot Bond					0.00000	100.93288				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17(On 26/09/2022 Spot Bond					0.00000	100.93801				0.00	0	
Total SSN171 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.83507				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.53080				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	101.66482				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 18/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 18/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.64614				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.37372				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.09500	103.19670	9.09500	103.17162				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	99.93323				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.02714				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.06985				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.11136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.92546				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.92656				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.92546				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.22500	99.91514	7.22500	99.89556				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.73500	99.91286	7.73500	99.89192				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.95712				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.02731				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.66776				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.94740				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.51018				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.23590				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.22016				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.16518				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.56016				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.86525				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.25005				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.38884				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.64574				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.55519				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.12473				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.04774				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.99864				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.04012				0.00	0	
Total TFS172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS172										0.00	0	
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.92176				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.29544				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.90709				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.92613				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.92119				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.97312				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.98688				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.91614				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.99420				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.91872				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.07516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.95374				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.89592				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.93053				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92569				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.50500	99.92694	8.50500	99.90395				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.93053				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92515				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.93053				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92547				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.77500	99.94061	5.77500	99.92489				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.92310				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.10189				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.91902				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91977				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91461				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91601				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89672				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88764				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89298				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92055				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92219				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92273				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91662				0.00	0	
Total TH17C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91913				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91946				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89659				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.90061				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.90311				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.93324				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	99.93165				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.27643				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.60000	104.15133	7.60000	104.12973				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.52000	106.29278	8.52000	106.26869				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.65245				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.84094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.07500	103.42100	9.07500	103.39593				0.00	0	15,000,000.00
Total TL28 SPOT										0.00	0	15,000,000.00
Total For TL28										0.00	0	15,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	101.95447				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.67430				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.96874				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.59957				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.70000	105.42542	8.70000	105.40102			17,005,811,700,000.00	1,954,691,000	1,190,295,700	
Total TN23 SPOT									17,005,811,700,000.00	1,954,691,000	1,190,295,700	
Total For TN23									17,005,811,700,000.00	1,954,691,000	1,190,295,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	46.92190	100.00000	46.81861			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.45500	100.11521	9.45500	100.08966			31,078,463,976,000.00	3,286,987,200	1,664,851,200	
Total TN25 SPOT									31,078,463,976,000.00	3,286,987,200	1,664,851,200	
Total For TN25									31,078,463,976,000.00	3,286,987,200	1,664,851,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.44513	100.00000	17.40609			0.00	0		
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.95500	92.93493	10.95500	94.26171			44,467,999,205,000.00	4,059,151,000	24,453,208,800	
Total TN27 SPOT									44,467,999,205,000.00	4,059,151,000	24,453,208,800	
Total For TN27									44,467,999,205,000.00	4,059,151,000	24,453,208,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.32520	100.00000	12.29806			0.00	0		
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									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 Inter
TN29 On 07/02/2029 Spot Bond			10.91500	97.34338	10.91500	97.31527				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.58500	98.13639	11.58500	98.10620			20,853,000,000,000.00		1,800,000,000	900,000,000
Total TN30 SPOT									20,853,000,000,000.00		1,800,000,000	900,000,000
Total For TN30									20,853,000,000,000.00		1,800,000,000	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.51288	8.00000	118.48748				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.95700	96.62393	11.95700	96.59343				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.33500	92.46034	12.33500	92.43011			22,873,505,930,000.00		1,854,358,000	4,018,701,800
Total TN40 SPOT									22,873,505,930,000.00		1,854,358,000	4,018,701,800
Total For TN40									22,873,505,930,000.00		1,854,358,000	4,018,701,800
TN40/R On 09/10/2040 Spot Bond			10.75000	103.84866	10.75000	103.81895				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.19642				0.00	0	700,000,000
Total TNF25 SPOT										0.00	0	700,000,000
Total For TNF25										0.00	0	700,000,000
TNF27 On 07/02/2027 Spot Bond					0.00000	100.23181				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.54000	100.24015	5.54000	101.05717				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.19672				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.96822				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.98575				0.00	0	
Total TR5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TR5A21									0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.00984			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.62500	102.04738	7.62500	101.16211			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.86694			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.83490			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.91000	102.58094	7.91000	102.55912			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.01214			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02624			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.86430			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58467			0.00	56,000,000	14,000,000
Total TRA4A3 SPOT									0.00	56,000,000	14,000,000
Total For TRA4A3									0.00	56,000,000	14,000,000
TRA4A: On 13/04/2024 Spot Bond			8.20000	104.75925	8.20000	104.73624		462,480,000,000.00	56,400,000	56,400,000	14,100,000
Total TRA4A4 SPOT								462,480,000,000.00	56,400,000	56,400,000	14,100,000
Total For TRA4A4								462,480,000,000.00	56,400,000	56,400,000	14,100,000
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58467			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.63500	102.97282	8.63500	102.94904			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.03104				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.17505				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.09975				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.05159				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.36441				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.36441				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.59467				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261On 07/02/2023 Spot Bond					0.00000	97.18629				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.02369				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.46043				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	100.85141				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.45152				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.01543				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	101.28307				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	101.25358				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.22613				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.12688				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.05080				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.57958				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.40386				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.40820				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC419										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.92500	106.10443	10.92500	106.07376				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01270				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.95539				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.01393				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.01920				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02042				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.02237				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03096				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.03258				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.79553				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.28806				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.03538				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.80744				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.01296				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.06742				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.82e+017	024,633,796,700	305,244,530,50
Total for SPOT :										1.82e+017	024,633,796,700	305,244,530,50
Total Futures										1.822699452e+017	024,633,797,501	305,245,849,00
Total Options										505 608.600000000	840	142,05
Grand Total:										1.82e+017	024,633,798,341	305,245,991,05