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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.14834	73.47422	12.18126	73.31779			0.00	0	
ES33 On 02/02/2023 Bond Future			12.34924	74.74475	12.38322	74.58734			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.52253	72.39801	12.55752	72.23955			0.00	0	
ES33 On 03/08/2023 Bond Future			12.68031	73.90022	12.71643	73.74011			0.00	0	
ES33 On 02/11/2023 Bond Future			12.88615	71.47966	12.92397	71.31618			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.46338	71.54139	12.50599	71.30740			0.00	0	
ES42 On 02/02/2023 Bond Future			12.63928	72.77983	12.68334	72.54345			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.79850	69.92555	12.84401	69.68659			0.00	0	
ES42 On 03/08/2023 Bond Future			12.93963	71.37985	12.98664	71.13750			0.00	0	
ES42 On 02/11/2023 Bond Future			13.12162	68.44190	13.17073	68.19469			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			167.00381	167.00381	166.73623	166.73623			33,400,762.00	200	7,36

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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			168.17422	168.17422	167.92283	167.92283				0.00	0	1,9
I2025	On	04/05/2023	Bond Future			171.42378	171.42378	171.17185	171.17185				0.00	0	
I2025	On	03/08/2023	Bond Future			173.18996	173.18996	172.95384	172.95384				0.00	0	
I2025	On	02/11/2023	Bond Future			176.40493	176.40493	176.16368	176.16368				0.00	0	
Total I2025 Future												33,400,762.00	200	9,28	
Total For I2025												33,400,762.00	200	9,28	
I2029	On	03/11/2022	Bond Future			121.83503	121.83503	121.41180	121.41180				0.00	0	1,5
I2029	On	02/02/2023	Bond Future			123.94136	123.94136	123.51356	123.51356				0.00	0	7,
I2029	On	04/05/2023	Bond Future			125.02479	125.02479	124.60440	124.60440				0.00	0	
I2029	On	03/08/2023	Bond Future			127.61148	127.61148	127.18484	127.18484				0.00	0	
I2029	On	02/11/2023	Bond Future			128.62229	128.62229	128.20073	128.20073				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			114.49179	114.49179	113.80268	113.80268				0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.47096	116.47096	115.77234	115.77234				0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.32333	117.32333	116.62754	116.62754				0.00	0	
I2033	On	03/08/2023	Bond Future			119.75035	119.75035	119.04254	119.04254				0.00	0	
I2033	On	02/11/2023	Bond Future			120.52533	120.52533	119.81831	119.81831				0.00	0	
Total I2033 Future												0.00	0	7,42	
Total For I2033												0.00	0	7,42	
I2038	On	03/11/2022	Bond Future			129.21568	129.21568	128.67211	128.67211				0.00	0	5,5
I2038	On	02/02/2023	Bond Future			129.51839	129.51839	128.98745	128.98745				0.00	0	
I2038	On	04/05/2023	Bond Future			132.02183	132.02183	131.48409	131.48409				0.00	0	
I2038	On	03/08/2023	Bond Future			132.75131	132.75131	132.22483	132.22483				0.00	0	
I2038	On	02/11/2023	Bond Future			135.21504	135.21504	134.67833	134.67833				0.00	0	
Total I2038 Future												0.00	0	5,51	
Total For I2038												0.00	0	5,51	
I2046	On	03/11/2022	Bond Future			115.81662	115.81662	114.78661	114.78661				0.00	0	15,98
I2046	On	02/02/2023	Bond Future			117.81903	117.81903	116.77388	116.77388				0.00	0	
I2046	On	04/05/2023	Bond Future			118.03604	118.03604	116.99340	116.99340				0.00	0	
I2046	On	03/08/2023	Bond Future			120.47960	120.47960	119.41754	119.41754				0.00	0	
I2046	On	02/11/2023	Bond Future			120.58145	120.58145	119.52052	119.52052				0.00	0	
Total I2046 Future												0.00	0	15,98	
Total For I2046												0.00	0	15,98	
I2050	On	03/11/2022	Bond Future			119.16250	119.16250	117.80911	117.80911				0.00	0	11,7
I2050	On	02/02/2023	Bond Future			119.07649	119.07649	117.72534	117.72534				0.00	0	
I2050	On	04/05/2023	Bond Future			121.37799	121.37799	120.00365	120.00365				0.00	0	
I2050	On	03/08/2023	Bond Future			121.66608	121.66608	120.28750	120.28750				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	02/11/2023	Bond Future			123.92419	123.92419	122.51931	122.51931			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	03/11/2022	Bond Future			8.99246	109.08934	9.06252	108.84535		5.00	2,509,054.82	23	64,26
R186	On	02/02/2023	Bond Future			9.15768	105.65285	9.23262	105.40710		5.23	0.00	0	
R186	On	04/05/2023	Bond Future			9.27767	107.67345	9.35799	107.42592		5.02	0.00	0	
R186	On	03/08/2023	Bond Future			9.36217	104.57773	9.44884	104.32740		4.98	0.00	0	
R186	On	02/11/2023	Bond Future			9.54385	106.49405	9.63898	106.23865		4.68	0.00	0	
Total R186 Future												2,509,054.82	23	64,26
R186	On	03/11/2022	Bond Future	8.23	Call			115.55000	0.11555	131,490	4.68	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,061.40000	3.06140	2,833,350	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			291.90000	0.29190	322,630	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,164.43000	2.16443	1,951,170	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			300.10000	0.30010	331,710	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,137.08000	2.13708	1,924,700	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			308.61000	0.30861	341,110	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,110.06000	2.11006	1,898,570	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			738.15000	0.73815	812,720	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,270.23000	1.27023	1,100,810	4.94	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			401.60000	0.40160	462,910	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,410.53000	3.41053	3,226,090	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			408.29000	0.40829	470,330	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,383.29000	3.38329	3,199,580	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			394.79000	0.39479	455,370	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,437.66000	3.43766	3,252,490	5.07	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,710.56000	2.71056	2,544,770	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,050.51000	1.05051	1,132,920	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,691.35000	2.69135	2,526,230	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,063.11000	1.06311	1,145,510	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,672.58000	2.67258	2,507,450	4.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,038.33000	1.03833	1,120,070	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,548.95000	2.54895	2,630,230	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,742.10000	1.74210	1,573,050	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,567.08000	2.56708	2,648,540	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,731.68000	1.73168	1,562,810	5.11	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,585.26000	2.58526	2,667,300	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,721.32000	1.72132	1,553,030	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,482.29000	2.48229	2,291,210	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,810.74000	1.81074	1,874,060	4.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/11/2023	Bond Future	9.38	Put			2,507.92000	2.50792	2,315,840	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,824.92000	1.82492	1,888,740	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,495.07000	2.49507	2,303,490	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,839.16000	1.83916	1,903,480	4.50	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												2,509,054.82	23	72,88
R197	On	03/11/2022	Bond Future			337.73357	337.73357	337.31112	337.31112			8,443,339.25	25	83
R197	On	02/02/2023	Bond Future			334.65272	334.65272	334.32903	334.32903			0.00	0	
R197	On	04/05/2023	Bond Future			341.12214	341.12214	340.80093	340.80093			0.00	0	
R197	On	03/08/2023	Bond Future			338.95061	338.95061	338.71896	338.71896			0.00	0	
R197	On	02/11/2023	Bond Future			345.23989	345.23989	345.00244	345.00244			0.00	0	
Total R197 Future												8,443,339.25	25	83
Total For R197												8,443,339.25	25	83
R202	On	03/11/2022	Bond Future			250.35798	250.35798	248.76260	248.76260			0.00	0	6,14
R202	On	02/02/2023	Bond Future			249.94825	249.94825	248.38320	248.38320			0.00	0	46
R202	On	04/05/2023	Bond Future			254.77862	254.77862	253.18972	253.18972			0.00	0	
R202	On	03/08/2023	Bond Future			255.14632	255.14632	253.57733	253.57733			0.00	0	
R202	On	02/11/2023	Bond Future			259.88177	259.88177	258.28258	258.28258			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.36143	101.58045	7.33606	101.58819		0.36	39,819,536.40	392	23,96
Total R2023 Future												39,819,536.40	392	23,96
R2023	On	03/11/2022	Bond Future	6.25	Call			0.01000	0.00001	0,010	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			332.18000	0.33218	339,920	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.01000	0.00001	0,010	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			329.12000	0.32912	336,860	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.01000	0.00001	0,010	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			326.05000	0.32605	333,790	0.22	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												39,819,536.40	392	23,96
R2030	On	03/11/2022	Bond Future			10.43773	89.98760	10.44904	89.93565		8.75	0.00	0	66,73
R2030	On	02/02/2023	Bond Future			10.60755	87.51618	10.61898	87.46537		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.75279	89.19103	10.76426	89.14161		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			10.88291	87.01261	10.89454	86.96408		8.72	0.00	0	
R2030	On	02/11/2023	Bond Future			11.05952	88.60680	11.07187	88.55701		8.25	0.00	0	
Total R2030 Future												0.00	0	71,93
R2030	On	03/11/2022	Bond Future	9.70	Call			277.09000	0.27709	218,050	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,803.56000	3.80356	3,692,570	7.82	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 03/11/2022 Bond Future	10.08	Call			730.58000	0.73058	639,130	8.17		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,446.00000	2.44600	2,302,600	8.17		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			746.80000	0.74680	655,170	8.19		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			243.58000	0.24358	201,000	10.37		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			2,415.18000	2.41518	2,271,600	8.19		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			763.40000	0.76340	671,450	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,384.77000	2.38477	2,240,870	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			941.28000	0.94128	847,830	8.33		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,094.27000	2.09427	1,948,870	8.33		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			5,203.82000	5.20382	5,213,190	10.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			228.08000	0.22808	222,220	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,615.77000	7.61577	7,559,100	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			243.14000	0.24314	236,910	8.93		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			7,434.15000	7.43415	7,377,110	8.93		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			633.59000	0.63359	590,020	8.73		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,029.74000	5.02974	4,935,360	8.73		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			773.96000	0.77396	724,160	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,558.02000	4.55802	4,457,410	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			156.83000	0.15683	152,400	9.08		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,685.44000	8.68544	8,630,200	9.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			823.13000	0.82313	769,560	8.76		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			4,419.89000	4.41989	4,315,510	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			969.06000	0.96906	904,700	8.79		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,053.26000	4.05326	3,938,090	8.79		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			293.45000	0.29345	286,390	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,897.51000	6.89751	6,839,640	8.86		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,055.40000	1.05540	985,020	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,861.56000	3.86156	3,740,370	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,070.47000	1.07047	999,660	8.81		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,830.39000	3.83039	3,708,770	8.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			786.06000	0.78606	735,280	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,523.25000	4.52325	4,421,660	8.76		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,720.19000	3.72019	3,650,390	9.77		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,357.67000	1.35767	1,237,060	9.77		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			4,300.21000	4.30021	4,240,340	9.96		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			1,127.33000	1.12733	1,016,650	9.96		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,040.68000	1.04068	971,340	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,893.10000	3.89310	3,772,950	8.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			4,939.77000	4.93977	4,890,600	10.17		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			924.49000	0.92449	824,510	10.17		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 02/02/2023 Bond Future	11.12	Call			3,602.05000	3.60205	3,530,010	9.73		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,411.40000	1.41140	1,288,550	9.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			4,646.22000	4.64622	4,528,760	8.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			398.73000	0.39873	385,220	8.56		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			8,290.04000	8.29004	8,227,110	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			772.88000	0.77288	739,750	8.36		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			6,067.58000	6.06758	5,985,030	8.36		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,230.32000	3.23032	3,082,790	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			866.10000	0.86610	817,820	8.33		0.00	0	4%
R2030 On 04/05/2023 Bond Future	9.67	Put			5,744.42000	5.74442	5,646,720	8.33		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			990.55000	0.99055	926,960	8.31		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			5,363.17000	5.36317	5,250,160	8.31		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,274.56000	1.27456	1,206,520	8.38		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	11.34	Put			1,790.67000	1.79067	1,653,090	9.30		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			1,992.71000	1.99271	1,896,860	8.56		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			3,491.48000	3.49148	3,346,210	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,193.07000	2.19307	2,095,220	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,253.14000	3.25314	3,105,870	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,213.97000	2.21397	2,115,860	8.63		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			744.50000	0.74450	661,530	10.40		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.54	Call			2,234.97000	2.23497	2,136,600	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,207.63000	3.20763	3,059,840	8.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,472.61000	2.47261	2,372,340	8.72		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Put			2,966.47000	2.96647	2,816,780	8.72		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,226.23000	4.22623	4,138,070	9.30		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			694.32000	0.69432	626,270	10.47		0.00	0	3%
R2030 On 04/05/2023 Bond Future	11.62	Call			5,040.95000	5.04095	4,963,950	9.56		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,452.12000	1.45212	1,325,700	9.56		0.00	0	3%
R2030 On 04/05/2023 Bond Future	12.04	Call			6,338.09000	6.33809	6,281,990	9.96		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,056.54000	1.05654	951,020	9.96		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	12.50	Call			7,830.13000	7.83013	7,796,580	10.40		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			8,050.01000	8.05001	8,031,380	10.47		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,586.40000	2.58640	2,406,540	8.47		0.00	0	3%
R2030 On 03/08/2023 Bond Future	10.65	Put			3,614.09000	3.61409	3,385,700	8.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,239.04000	4.23904	4,058,480	9.00		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,365.07000	2.36507	2,135,980	9.00		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,265.27000	4.26527	4,084,780	9.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,350.73000	2.35073	2,121,710	9.01		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,094.90000	2.09490	1,935,540	8.34		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Put			4,189.11000	4.18911	3,981,220	8.34		0.00	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
R2030	On	03/08/2023	Bond Future	12.59	Call		7.79952000	7.79952	7,709,550	10.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,076.81000	1.07681	938,310	10.10	0.00	0	1,076.81
R2030	On	03/08/2023	Bond Future	12.89	Call		8,680.21000	8.68021	8,661,770	10.36	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		837.62000	0.83762	770,650	10.36	0.00	0	837.62
R2030	On	03/08/2023	Bond Future	11.34	Call		4,213.20000	4.21320	4,032,240	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,379.82000	2.37982	2,150,330	9.00	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,829.84000	3.82984	3,660,030	8.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,766.05000	2.76605	2,646,340	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,870.69000	3.87069	3,701,190	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,786.71000	2.78671	2,666,650	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,850.41000	3.85041	3,680,560	8.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,807.06000	2.80706	2,687,040	8.12	0.00	0	
Total R2030 Option											0.00	0	21,450.00
Total For R2030											0.00	0	93,350.00
R2032	On	03/11/2022	Bond Future			10.88459	85.60524	10.90620	85.49321	10.72	1,027,262.88	12	157,140.00
R2032	On	02/02/2023	Bond Future			11.04948	87.06518	11.07165	86.95326	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future			11.18862	84.57015	11.21131	84.45841	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future			11.30935	86.30656	11.33265	86.19446	10.74	0.00	0	2,600.00
R2032	On	02/11/2023	Bond Future			11.47813	83.73171	11.50260	83.61717	10.66	0.00	0	
Total R2032 Future											1,027,262.88	12	159,740.00
R2032	On	03/11/2022	Bond Future	9.31	Call		17.68000	0.01768	11,710	9.36	0.00	0	11,710.00
R2032	On	03/11/2022	Bond Future	9.31	Put		8,850.47000	8.85047	8,732,470	9.36	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		21.53000	0.02153	14,550	9.35	0.00	0	14,550.00
R2032	On	03/11/2022	Bond Future	9.36	Put		8,559.65000	8.55965	8,440,640	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		31.58000	0.03158	22,150	9.34	0.00	0	22,150.00
R2032	On	03/11/2022	Bond Future	9.92	Put		5,481.18000	5.48118	5,329,000	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		293.66000	0.29366	231,580	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,554.77000	4.55477	4,380,660	9.43	0.00	0	4,380,660.00
R2032	On	03/11/2022	Bond Future	10.16	Call		339.00000	0.33900	273,220	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,324.27000	4.32427	4,146,460	9.49	0.00	0	4,146,460.00
R2032	On	03/11/2022	Bond Future	10.21	Put		4,099.79000	4.09979	3,918,530	9.55	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		781.69000	0.78169	691,190	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,974.46000	2.97446	2,771,930	9.90	0.00	0	2,771,930.00
R2032	On	03/11/2022	Bond Future	10.56	Call		910.55000	0.91055	818,170	10.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,729.29000	2.72929	2,524,880	10.00	0.00	0	2,524,880.00
R2032	On	03/11/2022	Bond Future	9.92	Call		161.44000	0.16144	121,290	9.30	0.00	0	121,290.00
R2032	On	03/11/2022	Bond Future	10.66	Put		2,404.10000	2.40410	2,199,620	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,138.05000	1.13805	1,045,510	10.18	0.00	0	1,045,510.00
R2032	On	03/11/2022	Bond Future	10.67	Put		2,373.33000	2.37333	2,168,760	10.18	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	11.45	Call			3,524.05000	3.52405	3,506,010	11.49	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			768.80000	0.76880	638,730	11.49	0.00	0	7,50
R2032 On 03/11/2022 Bond Future	10.21	Call			389.24000	0.38924	320,010	9.55	0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			7,984.02000	7.98402	7,862,560	9.34	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			3,904.88000	3.90488	3,899,410	11.66	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			656.07000	0.65607	538,570	11.66	0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			7,011.69000	7.01169	7,078,780	12.89	0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			185.58000	0.18558	140,640	12.89	0.00	0	75
R2032 On 03/11/2022 Bond Future	10.66	Call			1,116.00000	1.11600	1,023,550	10.16	0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			196.35000	0.19635	183,240	10.28	0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			9,739.56000	9.73956	9,614,530	10.28	0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			261.52000	0.26152	246,440	10.25	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			8,880.98000	8.88098	8,753,980	10.25	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			568.62000	0.56862	527,490	10.17	0.00	0	75
R2032 On 02/02/2023 Bond Future	9.92	Put			6,653.22000	6.65322	6,500,170	10.17	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			840.41000	0.84041	783,110	10.26	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			5,610.23000	5.61023	5,441,010	10.26	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.22	Call			920.47000	0.92047	861,870	10.30	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			5,365.54000	5.36554	5,195,020	10.30	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,165.78000	1.16578	1,098,090	10.40	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,752.46000	4.75246	4,572,850	10.40	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,182.42000	1.18242	1,114,200	10.41	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,715.82000	4.71582	4,535,680	10.41	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,199.22000	1.19922	1,130,260	10.41	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,679.38000	4.67938	4,498,500	10.41	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,375.78000	1.37578	1,300,500	10.48	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,325.86000	4.32586	4,138,660	10.48	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			1,714.79000	1.71479	1,634,950	10.64	0.00	0	75
R2032 On 02/02/2023 Bond Future	10.67	Put			3,773.44000	3.77344	3,581,680	10.64	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			4,591.17000	4.59117	4,549,060	11.81	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,547.75000	1.54775	1,393,720	11.81	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			5,106.53000	5.10653	5,075,850	11.99	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,347.05000	1.34705	1,204,450	11.99	0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			8,493.22000	8.49322	8,524,080	13.09	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			566.59000	0.56659	485,530	13.09	0.00	0	75
R2032 On 04/05/2023 Bond Future	10.87	Put			4,143.31000	4.14331	3,935,510	10.85	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,464.03000	2.46403	2,368,110	10.86	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			4,115.47000	4.11547	3,907,810	10.86	0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Put			2,941.90000	2.94190	2,739,130	11.33	0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			10,634.06000	10.63406	10,699,660	13.41	0.00	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
R2032	On	04/05/2023	Bond Future	13.43	Put		601.82000	0.60182	555,680	13.41	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,914.02000	1.91402	1,826,780	10.67	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,891.70000	4.89170	4,692,720	10.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,441.36000	2.44136	2,345,300	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,487.09000	2.48709	2,390,750	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,088.06000	4.08806	3,879,980	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,717.93000	3.71793	3,626,900	11.33	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,925.30000	4.92530	4,833,220	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,950.60000	2.95060	2,746,420	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,954.25000	4.95425	4,862,900	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,933.00000	2.93300	2,729,550	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,983.58000	4.98358	4,892,660	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,915.81000	2.91581	2,712,790	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,368.78000	5.36878	5,285,040	11.35	0.00	0	5,000
R2032	On	03/08/2023	Bond Future	11.90	Put		2,699.47000	2.69947	2,503,630	11.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,659.02000	4.65902	4,449,070	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,394.04000	3.39404	3,298,810	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,634.19000	4.63419	4,424,420	10.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,347.99000	3.34799	3,252,770	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,683.59000	4.68359	4,473,830	10.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,371.16000	3.37116	3,275,750	10.45	0.00	0	
Total R2032 Option											0.00	0	24,400
Total For R2032											1,027,262.88	12	184,200
R2035	On	03/11/2022	Bond Future			11.17213	86.49567	11.20338	86.31231	12.12	17,558,621.01	203	59,400
R2035	On	02/02/2023	Bond Future			11.33160	87.96987	11.36382	87.78528	12.59	0.00	0	106,300
R2035	On	04/05/2023	Bond Future			11.46032	85.15015	11.49342	84.96431	13.00	0.00	0	
R2035	On	03/08/2023	Bond Future			11.57432	86.89704	11.60843	86.70918	12.64	0.00	0	
R2035	On	02/11/2023	Bond Future			11.73204	83.99074	11.76764	83.79912	12.73	0.00	0	
Total R2035 Future											17,558,621.01	203	165,700
R2035	On	03/11/2022	Bond Future	9.82	Call		52.92000	0.05292	41,590	10.88	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put		8,740.88000	8.74088	8,546,190	10.88	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		266.67000	0.26667	217,400	10.90	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.30	Put		5,803.28000	5.80328	5,570,650	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		559.44000	0.55944	491,350	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,201.93000	2.20193	1,945,830	11.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		186.86000	0.18686	127,810	14.38	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.99	Call		1,386.84000	1.38684	1,306,960	11.73	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,650.17000	2.65017	2,386,930	11.73	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call		1,544.87000	1.54487	1,467,480	11.82	0.00	0	90

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			2,450.27000	2.45027	2,189,520	11.82		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			1,770.48000	1.77048	1,697,740	11.94		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,388.86000	4.38886	4,137,410	11.20		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.14	Call			1,799.84000	1.79984	1,727,920	11.95		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,172.31000	2.17231	1,917,030	11.95		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			1,829.45000	1.82945	1,758,230	11.97		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,142.99000	2.14299	1,888,410	11.97		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,240.63000	8.24063	8,364,940	14.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			379.31000	0.37931	354,470	11.51		0.00	0	38
R2035 On 02/02/2023 Bond Future	9.89	Put			9,447.20000	9.44720	9,237,770	11.51		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Call			1,272.05000	1.27205	1,245,540	11.87		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			5,561.80000	5.56180	5,350,700	11.87		0.00	0	38
R2035 On 02/02/2023 Bond Future	9.81	Call			329.01000	0.32901	305,610	11.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,927.78000	9.92778	9,719,790	11.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.85	Call			353.44000	0.35344	329,300	11.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.85	Put			9,686.25000	9.68625	9,477,520	11.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Call			1,740.25000	1.74025	1,721,190	12.11		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.87	Put			4,633.90000	4.63390	4,430,250	12.11		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			748.11000	0.74811	718,550	11.56		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			7,160.24000	7.16024	6,946,090	11.56		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.60	Call			1,200.75000	1.20075	1,173,620	11.83		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.60	Put			5,736.53000	5.73653	5,524,810	11.83		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.06	Call			2,200.62000	2.20062	2,190,100	12.35		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.06	Put			3,964.41000	3.96441	3,769,300	12.35		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.66	Call			1,308.69000	1.30869	1,282,740	11.89		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.66	Put			5,475.79000	5.47579	5,265,250	11.89		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.86	Call			1,717.68000	1.71768	1,698,300	12.10		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.86	Put			4,671.38000	4.67138	4,467,410	12.10		0.00	0	97
R2035 On 02/02/2023 Bond Future	13.22	Call			10,285.10000	10.28510	10,408,930	15.30		0.00	0	97
R2035 On 02/02/2023 Bond Future	13.22	Put			561.65000	0.56165	500,890	15.30		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,762.76000	1.76276	1,744,250	12.13		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Put			4,596.42000	4.59642	4,393,320	12.13		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Call			2,174.68000	2.17468	2,163,710	12.33		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			3,997.42000	3.99742	3,801,860	12.33		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.94	Call			5,042.03000	5.04203	5,091,840	13.56		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.94	Put			1,836.45000	1.83645	1,701,670	13.56		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.98	Call			5,192.59000	5.19259	5,245,250	13.61		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.98	Put			1,771.02000	1.77102	1,639,090	13.61		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			7,689.09000	7.68909	7,434,840	12.09		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Call			1,659.67000	1.65967	1,574,970	12.16		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 04/05/2023 Bond Future	10.60	Put			6.88846000	6.88846	6,617,920	12.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,683.27000	4.68327	4,401,580	12.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,041.91000	3.04191	2,946,110	12.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,652.36000	4.65236	4,370,720	12.68		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			682.61000	0.68261	647,670	12.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,662.82000	10.66282	10,442,040	12.12		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,351.29000	1.35129	1,282,880	12.09		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			1,983.87000	1.98387	1,778,590	14.20		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			9,939.69000	9.93969	9,976,440	15.10		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,201.61000	1.20161	1,052,520	15.10		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,935.50000	2.93550	2,839,530	12.64		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,776.77000	4.77677	4,494,960	12.64		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,015.20000	3.01520	2,919,350	12.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,068.74000	3.06874	2,972,990	12.69		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,621.62000	4.62162	4,340,030	12.69		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,160.82000	7.16082	7,141,380	14.20		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,645.58000	5.64558	5,577,900	13.14		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,584.50000	3.58450	3,328,960	13.14		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,677.81000	5.67781	5,611,030	13.15		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,563.70000	3.56370	3,309,060	13.15		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,613.07000	5.61307	5,545,170	13.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,605.07000	3.60507	3,349,310	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,806.26000	5.80626	5,526,480	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,878.26000	3.87826	3,789,660	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,776.69000	5.77669	5,496,470	12.44		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,903.93000	3.90393	3,815,620	12.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,746.89000	5.74689	5,466,960	12.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,852.32000	3.85232	3,764,160	12.43		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										17,558,621.01	203	178,95
R2037 On 03/11/2022 Bond Future			11.32910	82.51479	11.36018	82.33031		12.94		3,960,709.92	48	66,08
R2037 On 02/02/2023 Bond Future			11.47786	79.66569	11.50985	79.47990		14.20		0.00	0	71,47
R2037 On 04/05/2023 Bond Future			11.60680	81.19116	11.63964	81.00399		13.96		0.00	0	
R2037 On 03/08/2023 Bond Future			11.72451	78.59902	11.75833	78.40975		14.32		0.00	0	
R2037 On 02/11/2023 Bond Future			11.87018	80.03860	11.90539	79.84549		13.69		0.00	0	
Total R2037 Future										3,960,709.92	48	137,52
R2037 On 03/11/2022 Bond Future	11.30	Call			1,823.51000	1.82351	1,807,540	13.03		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,181.27000	2.18127	1,980,820	13.03		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			1,853.52000	1.85352	1,838,420	13.04		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2037 On 03/11/2022 Bond Future	11.31	Put			2,151.67000	2.15167	1,952,090	13.04		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			1,883.78000	1.88378	1,869,700	13.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,122.39000	2.12239	1,923,830	13.06		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,857.92000	1.85792	1,769,530	13.53		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,713.42000	4.71342	4,439,240	13.53		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,881.46000	1.88146	1,793,240	13.55		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,675.92000	4.67592	4,401,910	13.55		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,905.38000	1.90538	1,816,920	13.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,638.87000	4.63887	4,364,620	13.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			2,026.80000	2.02680	1,938,560	13.63		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			4,456.42000	4.45642	4,182,390	13.63		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,734.09000	4.73409	4,696,160	14.93		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			2,131.34000	2.13134	1,907,620	14.93		0.00	0	63
R2037 On 04/05/2023 Bond Future	11.03	Put			5,858.37000	5.85837	5,580,040	13.20		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,908.59000	4.90859	4,619,700	13.44		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,967.45000	2.96745	2,865,500	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,876.27000	4.87627	4,587,150	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,994.21000	2.99421	2,892,300	13.46		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,844.13000	4.84413	4,555,050	13.46		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			2,274.49000	2.27449	2,183,330	13.20		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Call			4,347.26000	4.34726	4,260,160	14.00		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,554.61000	3.55461	3,280,340	14.00		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,568.64000	11.56864	11,673,220	16.62		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			891.40000	0.89140	808,810	16.62		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			2,940.81000	2.94081	2,839,090	13.44		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,667.94000	5.66794	5,592,770	14.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,685.21000	3.68521	3,420,770	14.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,700.48000	5.70048	5,625,590	14.76		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,663.98000	3.66398	3,399,820	14.76		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,733.08000	5.73308	5,658,770	14.77		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,642.87000	3.64287	3,379,290	14.77		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,855.66000	5.85566	5,567,700	13.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,934.51000	3.93451	3,840,110	13.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,916.27000	5.91627	5,628,760	13.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,960.73000	3.96073	3,866,280	13.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,885.72000	5.88572	5,598,160	13.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,987.38000	3.98738	3,892,530	13.31		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										3,960,709.92	48	140,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future			11.40987	84.41602	11.45108	84.15283		13.70	0.00	0	61,79
R2040 On 02/02/2023 Bond Future			11.55359	81.34898	11.59610	81.08319		15.05	0.00	0	64,04
R2040 On 04/05/2023 Bond Future			11.67801	82.90692	11.72176	82.63827		14.80	0.00	0	
R2040 On 03/08/2023 Bond Future			11.79162	80.09970	11.83675	79.82735		15.23	0.00	0	
R2040 On 02/11/2023 Bond Future			11.93114	81.56667	11.97806	81.28897		14.57	0.00	0	
Total R2040 Future									0.00	0	125,83
R2040 On 03/11/2022 Bond Future	10.10	Call			67.86000	0.06786	54,500	12.28	122,625.00	2,250	
R2040 On 03/11/2022 Bond Future	10.10	Put			9,436.59000	9.43659	9,160,040	12.28	0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Call			353.46000	0.35346	297,450	12.38	475,920.00	1,600	1,60
R2040 On 03/11/2022 Bond Future	10.60	Put			6,069.98000	6.06998	5,750,780	12.38	0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			465.81000	0.46581	403,780	12.50	0.00	0	1,07
R2040 On 03/11/2022 Bond Future	11.30	Put			2,695.77000	2.69577	2,364,600	13.35	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,329.77000	2.32977	2,010,550	13.54	0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			603.85000	0.60385	535,540	12.62	1,204,965.00	2,250	
R2040 On 03/11/2022 Bond Future	10.80	Put			4,922.32000	4.92232	4,590,820	12.62	0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,441.90000	1.44190	1,366,760	13.18	0.00	0	1,07
R2040 On 03/11/2022 Bond Future	11.20	Put			3,066.31000	3.06631	2,727,980	13.18	0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			1,724.34000	1.72434	1,656,360	13.35	2,650,176.00	1,600	1,60
R2040 On 03/11/2022 Bond Future	12.52	Put			440.12000	0.44012	314,290	15.55	0.00	0	1,07
R2040 On 03/11/2022 Bond Future	11.39	Call			2,002.63000	2.00263	1,944,240	13.51	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,393.20000	2.39320	2,071,620	13.51	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,034.89000	2.03489	1,977,740	13.52	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,361.32000	2.36132	2,040,980	13.52	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,067.41000	2.06741	2,011,380	13.54	0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Put			5,478.95000	5.47895	5,153,730	12.50	0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,371.55000	2.37155	2,327,500	13.70	0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Put			2,060.84000	2.06084	1,753,600	13.70	0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			4,378.93000	4.37893	4,424,980	14.61	0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			996.48000	0.99648	779,340	14.61	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,826.27000	6.82627	6,963,630	15.55	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			477.00000	0.47700	449,130	13.75	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,119.60000	10.11960	9,825,940	13.75	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			501.95000	0.50195	473,710	13.75	0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			9,922.28000	9.92228	9,628,250	13.75	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,546.40000	1.54640	1,527,220	14.22	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,873.33000	5.87333	5,588,360	14.22	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,610.52000	1.61052	1,592,740	14.26	0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			5,734.90000	5.73490	5,451,330	14.26	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,937.61000	1.93761	1,927,520	14.44	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	11.10	Put			5,126.56000	5.12656	4,850,680	14.44		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,962.50000	1.96250	1,952,960	14.46		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,085.24000	5.08524	4,809,910	14.46		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,987.57000	1.98757	1,978,780	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,044.19000	5.04419	4,769,610	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			2,167.98000	2.16798	2,163,680	14.57		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			4,763.99000	4.76399	4,493,900	14.57		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,114.69000	5.11469	5,188,080	16.00		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,242.20000	2.24220	2,049,800	16.00		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			5,792.67000	5.79267	5,882,590	16.29		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,928.91000	1.92891	1,753,040	16.29		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,914.84000	5.91484	6,007,620	16.34		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,878.23000	1.87823	1,705,220	16.34		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			11,320.52000	11.32052	11,009,340	13.78		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			8,125.77000	8.12577	7,768,630	13.76		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,060.38000	2.06038	1,968,460	13.91		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			7,215.34000	7.21534	6,854,770	13.91		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,312.49000	3.31249	3,213,650	14.38		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,257.97000	5.25797	4,890,480	14.38		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			865.99000	0.86599	823,460	13.78		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			5,223.34000	5.22334	4,856,360	14.39		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,370.72000	3.37072	3,272,360	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,189.19000	5.18919	4,822,180	14.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,518.78000	3.51878	3,421,480	14.46		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,021.07000	5.02107	4,655,120	14.46		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,674.00000	1.67400	1,585,510	13.76		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			8,197.59000	8.19759	8,210,290	16.27		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,106.74000	2.10674	1,850,790	16.27		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,926.11000	10.92611	11,002,580	17.23		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,351.22000	1.35122	1,159,040	17.23		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			3,341.41000	3.34141	3,243,080	14.39		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,117.82000	6.11782	6,156,280	15.80		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,919.98000	3.91998	3,686,090	15.80		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,152.50000	6.15250	6,191,610	15.81		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,897.10000	3.89710	3,663,860	15.81		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,187.55000	6.18755	6,227,310	15.83		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,874.65000	3.87465	3,642,060	15.83		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,531.71000	6.53171	6,161,210	14.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,193.80000	4.19380	4,101,190	14.17		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,598.93000	6.59893	6,228,620	14.17		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/11/2023 Bond Future	11.59	Call			4,221.92000	4.22192	4,129,040	14.18		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,565.24000	6.56524	6,194,660	14.18		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,250.12000	4.25012	4,157,320	14.19		0.00	0	
Total R2040 Option										4,453,686.00	7,700	11,46
Total For R2040										4,453,686.00	7,700	137,25
R2044 On 03/11/2022 Bond Future			11.38759	81.39224	11.42847	81.12521		14.51		0.00	0	72,2
R2044 On 02/02/2023 Bond Future			11.52218	78.39889	11.56434	78.12909		15.97		0.00	0	33,8
R2044 On 04/05/2023 Bond Future			11.63818	79.90038	11.68155	79.62755		15.72		0.00	0	
R2044 On 03/08/2023 Bond Future			11.74361	77.15675	11.78831	76.88007		16.20		0.00	0	
R2044 On 02/11/2023 Bond Future			11.87297	78.56982	11.91940	78.28771		15.51		0.00	0	
Total R2044 Future										0.00	0	106,05
R2044 On 03/11/2022 Bond Future	10.10	Call			73.23000	0.07323	58,380	13.02		0.00	0	4
R2044 On 03/11/2022 Bond Future	10.10	Put			9,583.12000	9.58312	9,301,240	13.02		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			381.24000	0.38124	320,270	13.12		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			6,101.08000	6.10108	5,773,080	13.12		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			648.80000	0.64880	575,080	13.37		0.00	0	4
R2044 On 03/11/2022 Bond Future	11.39	Put			2,369.39000	2.36939	2,040,510	14.31		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,151.68000	2.15168	2,091,150	14.33		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,337.49000	2.33749	2,009,930	14.33		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			4,926.42000	4.92642	4,585,670	13.37		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,185.48000	2.18548	2,126,150	14.34		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,305.94000	2.30594	1,979,580	14.34		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,828.58000	1.82858	1,756,390	14.14		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			2,672.86000	2.67286	2,333,640	14.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,118.14000	2.11814	2,056,290	14.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,164.32000	2.16432	2,151,790	15.39		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,952.43000	4.95243	4,670,100	15.39		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,191.16000	2.19116	2,179,230	15.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,911.67000	4.91167	4,629,940	15.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,218.18000	2.21818	2,206,860	15.42		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,871.18000	4.87118	4,590,060	15.42		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,170.67000	5.17067	4,790,340	15.29		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,504.62000	3.50462	3,396,790	15.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,239.67000	5.23967	4,859,010	15.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,535.05000	3.53505	3,427,260	15.28		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,205.06000	5.20506	4,824,440	15.28		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,565.61000	3.56561	3,458,110	15.29		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,381.08000	6.38108	6,309,630	16.75		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,084.57000	4.08457	3,736,440	16.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 03/08/2023 Bond Future	12.15	Call			6,310.45000	6.31045	6,237,140	16.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,131.40000	4.13140	3,781,410	16.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,345.59000	6.34559	6,273,360	16.74		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,107.77000	4.10777	3,758,860	16.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,634.25000	6.63425	6,242,160	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,433.25000	4.43325	4,323,390	15.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,599.71000	6.59971	6,207,740	15.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,375.07000	4.37507	4,264,970	15.05		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,668.62000	6.66862	6,276,410	15.05		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,404.29000	4.40429	4,294,310	15.06		0.00	0	
Total R2044 Option										0.00	0	4,04
Total For R2044										0.00	0	110,13
R2048 On 03/11/2022 Bond Future			11.31651	80.35866	11.36112	80.05860		15.06		64,286,928.00	800	258,4
R2048 On 02/02/2023 Bond Future			11.44355	81.76502	11.49517	81.42487		15.69		0.00	0	
R2048 On 04/05/2023 Bond Future			11.55264	78.87112	11.60284	78.54577		16.33		0.00	0	
R2048 On 03/08/2023 Bond Future			11.65190	80.45192	11.69776	80.15918		15.94		0.00	0	
R2048 On 02/11/2023 Bond Future			11.77584	77.51021	11.82659	77.19232		16.13		0.00	0	
Total R2048 Future										64,286,928.00	800	258,4
R2048 On 03/11/2022 Bond Future	10.00	Call			64.10000	0.06410	50,340	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			10,205.82000	10.20582	9,892,000	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			457.60000	0.45760	423,290	13.95		402,125.50	950	9
R2048 On 03/11/2022 Bond Future	10.60	Put			5,865.51000	5.86551	5,531,140	13.95		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			596.92000	0.59692	562,490	14.08		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,846.98000	2.84698	2,546,220	14.97		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,076.25000	2.07625	2,089,290	15.16		1,984,825.50	950	9
R2048 On 03/11/2022 Bond Future	11.30	Put			2,487.86000	2.48786	2,200,840	15.16		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,110.15000	2.11015	2,124,630	15.18		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,454.16000	2.45416	2,168,580	15.18		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			5,257.92000	5.25792	4,923,430	14.08		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,144.17000	2.14417	2,160,250	15.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,420.68000	2.42068	2,136,700	15.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			4,512.86000	4.51286	4,627,730	16.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			1,041.39000	1.04139	856,200	16.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			1,753.71000	1.75371	1,753,010	14.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,299.54000	2.29954	2,225,540	15.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,111.10000	5.11110	4,696,950	15.04		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			849.74000	0.84974	795,380	14.34		0.00	0	2,7
R2048 On 02/02/2023 Bond Future	10.40	Put			8,666.02000	8.66602	8,271,510	14.34		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,356.24000	2.35624	2,283,130	15.07		0.00	0	2,7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	11.10	Put			5.028.30000	5.02830	4,615,040	15.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,243.56000	2.24356	2,168,940	15.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,195.04000	5.19504	4,780,270	15.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,271.47000	2.27147	2,197,250	15.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,152.93000	5.15293	4,738,560	15.02		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,286.86000	5.28686	4,957,900	16.12		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,560.95000	3.56095	3,555,870	16.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,358.72000	5.35872	5,028,290	16.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,592.09000	3.59209	3,587,750	16.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,322.68000	5.32268	4,992,990	16.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,623.36000	3.62336	3,619,750	16.12		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,637.79000	6.63779	6,559,100	16.40		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,092.08000	4.09208	3,720,650	16.40		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,564.69000	6.56469	6,484,300	16.37		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,139.01000	4.13901	3,765,880	16.37		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,601.36000	6.60136	6,521,520	16.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,115.62000	4.11562	3,743,040	16.38		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,836.88000	6.83688	6,405,690	15.83		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,648.59000	4.64859	4,535,490	15.84		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,801.43000	6.80143	6,370,440	15.84		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,588.03000	4.58803	4,474,870	15.82		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,872.16000	6.87216	6,441,110	15.82		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,618.44000	4.61844	4,505,140	15.83		0.00	0	
Total R2048 Option										2,386,951.00	1,900	7,30
Total For R2048										66,673,879.00	2,700	265,7
R209 On 03/11/2022 Bond Future			11.15188	66.97548	11.18270	66.81686		13.66		0.00	0	20,18
R209 On 02/02/2023 Bond Future			11.28917	68.11772	11.32081	67.95793		14.23		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.40479	66.26868	11.43720	66.10769		14.67		0.00	0	1,25
R209 On 03/08/2023 Bond Future			11.50470	67.62916	11.53796	67.46636		14.31		0.00	0	
R209 On 02/11/2023 Bond Future			11.63987	65.71974	11.67444	65.55362		14.35		0.00	0	
Total R209 Future										0.00	0	23,51
R209 On 03/11/2022 Bond Future	9.25	Call			4.79000	0.00479	3,140	12.29		0.00	0	6,00
R209 On 03/11/2022 Bond Future	9.25	Put			11,074.46000	11.07446	10,914,190	12.29		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			14.15000	0.01415	10,140	12.27		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			9,514.31000	9.51431	9,351,680	12.27		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			88.97000	0.08897	73,710	12.24		0.00	0	7,75
R209 On 03/11/2022 Bond Future	11.00	Put			2,221.73000	2.22173	1,994,340	13.23		0.00	0	6,00
R209 On 03/11/2022 Bond Future	11.01	Call			1,296.72000	1.29672	1,228,320	13.25		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			2,192.51000	2.19251	1,965,490	13.25		0.00	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
R209	On	03/11/2022	Bond Future	11.03	Put			2,134.83000	2.13483	1,908,730	13.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,692.36000	2.69236	2,669,250	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,089.95000	1.08995	908,220	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			423.58000	0.42358	368,630	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,066.11000	4.06611	3,852,540	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,273.55000	1.27355	1,204,780	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,578.86000	6.57886	6,404,980	12.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call			4,510.67000	4.51067	4,553,490	15.02	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			492.77000	0.49277	376,970	15.02	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call			1,320.01000	1.32001	1,252,120	13.26	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,163.47000	2.16347	1,936,960	13.26	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,343.65000	1.34365	1,276,170	13.28	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,473.47000	1.47347	1,399,020	13.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,281.20000	4.28120	4,046,960	13.57	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,492.94000	1.49294	1,418,570	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,247.24000	4.24724	4,013,080	13.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,512.73000	1.51273	1,438,120	13.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,213.67000	4.21367	3,979,270	13.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,199.98000	4.19998	3,956,830	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			762.72000	0.76272	729,900	13.66	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put			8,465.05000	8.46505	8,271,240	13.66	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,301.45000	2.30145	2,218,380	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,520.53000	4.52053	4,276,470	14.06	0.00	0	7,50
R209	On	04/05/2023	Bond Future	12.50	Put			1,595.66000	1.59566	1,426,230	16.08	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,502.96000	2.50296	2,420,480	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,256.76000	4.25676	4,013,290	14.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,526.02000	2.52602	2,443,590	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			4,228.39000	4.22839	3,984,970	14.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,548.97000	2.54897	2,466,810	14.19	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,581.18000	6.58118	6,572,740	16.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,037.51000	5.03751	4,978,660	14.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,066.77000	3.06677	2,845,120	14.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,980.19000	4.98019	4,920,580	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,103.17000	3.10317	2,880,760	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			5,008.82000	5.00882	4,949,470	14.81	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,084.91000	3.08491	2,862,760	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			5,052.31000	5.05231	4,811,460	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,443.30000	3.44330	3,368,260	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			5,025.80000	5.02580	4,784,640	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,397.16000	3.39716	3,322,440	13.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
R209	On	02/11/2023	Bond Future	11.33	Put		5.07895000	5.07895	4,838,110	13.95	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,420.19000	3.42019	3,345,460	13.96	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,51
R210	On	03/11/2022	Bond Future			229.43542	229.43542	228.52224	228.52224		0.00	0	7
R210	On	02/02/2023	Bond Future			233.40218	233.40218	232.47838	232.47838		0.00	0	30
R210	On	04/05/2023	Bond Future			234.78922	234.78922	233.88326	233.88326		0.00	0	
R210	On	03/08/2023	Bond Future			239.64783	239.64783	238.72791	238.72791		0.00	0	
R210	On	02/11/2023	Bond Future			240.86112	240.86112	239.95528	239.95528		0.00	0	
Total R210 Future											0.00	0	1,03
Total For R210											0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.75192	81.03341	10.76811	80.95779	10.11	1,053,434.33	13	34,26
R213	On	02/02/2023	Bond Future			10.92270	82.41445	10.93924	82.33937	10.21	0.00	0	
R213	On	04/05/2023	Bond Future			11.05946	80.43903	11.07627	80.36464	10.33	0.00	0	
R213	On	03/08/2023	Bond Future			11.17954	82.08833	11.19674	82.01411	9.85	0.00	0	
R213	On	02/11/2023	Bond Future			11.35439	80.04474	11.37250	79.96885	9.74	0.00	0	
Total R213 Future											1,053,434.33	13	34,26
R213	On	03/11/2022	Bond Future	9.13	Call		13.52000	0.01352	8,230	8.85	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,152.35000	8.15235	8,071,440	8.85	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		17.02000	0.01702	10,640	8.83	0.00	0	4
R213	On	03/11/2022	Bond Future	9.19	Put		7,839.58000	7.83958	7,757,580	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		177.47000	0.17747	126,340	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,626.85000	2.62685	2,456,950	9.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,532.61000	2.53261	2,362,080	9.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		271.44000	0.27144	208,870	8.95	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,061.42000	4.06142	3,923,230	8.95	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		483.49000	0.48349	399,640	9.20	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,241.49000	3.24149	3,082,020	9.20	0.00	0	4
R213	On	03/11/2022	Bond Future	10.37	Call		740.48000	0.74048	646,200	9.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,664.60000	4.66460	4,537,850	8.78	0.00	0	4
R213	On	03/11/2022	Bond Future	10.38	Call		756.80000	0.75680	662,460	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,595.09000	2.59509	2,425,130	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		773.47000	0.77347	678,830	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,563.72000	2.56372	2,393,460	9.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		790.37000	0.79037	695,460	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		177.39000	0.17739	169,640	9.91	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put		8,801.46000	8.80146	8,718,630	9.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		700.87000	0.70087	651,800	9.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,063.78000	5.06378	4,939,630	9.56	0.00	0	4

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	10.21	Call		942.85000	0.94285	889,700	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,341.42000	4.34142	4,213,190	9.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		956.38000	0.95638	903,080	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,307.10000	4.30710	4,178,720	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		969.86000	0.96986	916,410	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,272.77000	4.27277	4,144,240	9.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,149.04000	1.14904	1,087,870	9.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,880.96000	3.88096	3,744,710	9.71	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,280.26000	1.28026	1,213,150	9.75	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,634.30000	3.63430	3,492,110	9.75	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,165.55000	6.16555	6,150,390	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		700.42000	0.70042	610,180	11.55	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		3,703.94000	3.70394	3,522,480	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,173.90000	2.17390	2,066,600	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,679.06000	3.67906	3,497,370	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,194.17000	2.19417	2,086,650	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,654.04000	3.65404	3,472,130	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,153.47000	2.15347	2,046,400	10.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,298.60000	4.29860	4,195,120	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,541.65000	2.54165	2,363,950	10.17	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,324.98000	4.32498	4,221,840	10.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,526.13000	2.52613	2,348,770	10.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,351.41000	4.35141	4,248,620	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,510.70000	2.51070	2,333,690	10.19	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,063.65000	4.06365	3,877,260	9.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,997.38000	2.99738	2,886,680	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,106.62000	4.10662	3,920,030	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,018.46000	3.01846	2,907,870	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,085.08000	4.08508	3,898,600	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,039.62000	3.03962	2,929,120	9.65	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											1,053,434.33	13	39,54
R214	On	03/11/2022	Bond Future			11.32610	64.27610	11.36669	64.05844	15.00	0.00	0	25,43
R214	On	02/02/2023	Bond Future			11.45938	65.37154	11.50117	65.15162	15.65	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.56650	63.32442	11.60940	63.10196	16.22	0.00	0	
R214	On	03/08/2023	Bond Future			11.66072	64.62343	11.70481	64.39782	15.84	0.00	0	
R214	On	02/11/2023	Bond Future			11.78859	62.51293	11.83433	62.28286	15.99	0.00	0	
Total R214 Future											0.00	0	89,94
R214	On	03/11/2022	Bond Future	11.34	Call		1,744.48000	1.74448	1,753,060	15.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.34	Put		1,887.47000	1.88747	1,678,390	15.18		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,772.15000	1.77215	1,781,920	15.20		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,861.51000	1.86151	1,653,620	15.20		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,800.15000	1.80015	1,811,010	15.22		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,835.94000	1.83594	1,629,140	15.22		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,837.29000	1.83729	1,765,540	15.00		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,054.85000	4.05485	3,763,180	15.00		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,792.71000	1.79271	1,720,760	14.97		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,121.25000	4.12125	3,829,380	14.97		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,814.93000	1.81493	1,742,990	14.99		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,087.95000	4.08795	3,796,090	14.99		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,171.40000	4.17140	3,939,500	16.03		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,939.09000	2.93909	2,930,370	16.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,143.26000	4.14326	3,912,080	16.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,888.83000	2.88883	2,878,880	16.02		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,199.71000	4.19971	3,967,300	16.02		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,913.91000	2.91391	2,904,470	16.03		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,393.75000	5.39375	5,343,320	16.35		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,185.93000	3.18593	2,909,890	16.35		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,423.40000	5.42340	5,373,880	16.36		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,167.42000	3.16742	2,892,290	16.36		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,363.90000	5.36390	5,313,040	16.33		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,204.31000	3.20431	2,927,840	16.33		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,491.01000	5.49101	5,246,940	15.66		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,538.86000	3.53886	3,525,250	15.67		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,461.93000	5.46193	5,218,250	15.67		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,562.23000	3.56223	3,549,020	15.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,432.71000	5.43271	5,189,430	15.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,515.29000	3.51529	3,501,290	15.66		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	89,94
Total for Bond												178,900,285.61	11,316	1,481,31
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	

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

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

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	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future												0.00	0	
Total For R209												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future												0.00	0	
Total For R209/R186												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future												0.00	0	
Total For R209/R204												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future												0.00	0	
Total For R209/R208												0.00	0	
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	03/11/2022	GOVI			831.83100	831.83100	830.27500	830.27500			16,636,620.00	2	87
GOVI	On	02/02/2023	GOVI			846.00800	846.00800	844.43200	844.43200			0.00	0	
GOVI	On	04/05/2023	GOVI			862.14600	862.14600	860.54700	860.54700			0.00	0	
GOVI	On	03/08/2023	GOVI			879.77400	879.77400	878.14800	878.14800			0.00	0	
GOVI	On	02/11/2023	GOVI			895.92200	895.92200	894.26500	894.26500			0.00	0	
Total GOVI Future												16,636,620.00	2	87
GOVI	On	03/11/2022	GOVI	820.41	Call			98,650.00000	9.86500	114,210,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	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	03/11/2022	GOVI	820.42	Call			98,550.00000	9.85500	114,110,000		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			98,450.00000	9.84500	114,010,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			64,080.00000	6.40800	48,320,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			63,880.00000	6.38800	48,120,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			63,980.00000	6.39800	48,220,000		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			76,670.00000	7.66700	92,660,000		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			76,870.00000	7.68700	92,860,000		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			76,770.00000	7.67700	92,760,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			409,280.00000	40.92800	425,540,000		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			409,180.00000	40.91800	425,440,000		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			409,380.00000	40.93800	425,640,000		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			84,550.00000	8.45500	101,120,000		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			84,450.00000	8.44500	101,020,000		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			84,650.00000	8.46500	101,220,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												16,636,620.00	2	87
Total for GOVI												16,636,620.00	2	87
AL37	On	03/11/2022	Index Future			831.61700	831.61700	829.87600	829.87600			0.00	0	
AL37	On	02/02/2023	Index Future			845.79000	845.79000	844.02500	844.02500			0.00	0	
AL37	On	04/05/2023	Index Future			861.92300	861.92300	860.13200	860.13200			0.00	0	
AL37	On	03/08/2023	Index Future			879.54700	879.54700	877.72500	877.72500			0.00	0	
AL37	On	02/11/2023	Index Future			895.69100	895.69100	893.83400	893.83400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			957.75500	957.75500	957.07200	957.07200			0.00	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
AL7T	On	02/02/2023	Index Future			974.07900	974.07900	973.39100	973.39100			0.00	0	
AL7T	On	04/05/2023	Index Future			992.65900	992.65900	991.96600	991.96600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,012.95600	1,012.95600	1,012.25600	1,012.25600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,031.54800	1,031.54800	1,030.83400	1,030.83400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			843.56900	843.56900	841.96500	841.96500			0.00	0	13
ALBI	On	02/02/2023	Index Future			857.94600	857.94600	856.32100	856.32100			0.00	0	
ALBI	On	04/05/2023	Index Future			874.31100	874.31100	872.66200	872.66200			0.00	0	
ALBI	On	03/08/2023	Index Future			892.18900	892.18900	890.51100	890.51100			0.00	0	
ALBI	On	02/11/2023	Index Future			908.56400	908.56400	906.85500	906.85500			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			324.47200	324.47200	322.86400	322.86400			0.00	0	70
IGOV	On	02/02/2023	Index Future			330.08100	330.08100	328.44700	328.44700			0.00	0	
IGOV	On	04/05/2023	Index Future			336.45400	336.45400	334.79200	334.79200			0.00	0	
IGOV	On	03/08/2023	Index Future			343.40900	343.40900	341.71500	341.71500			0.00	0	
IGOV	On	02/11/2023	Index Future			349.78600	349.78600	348.06000	348.06000			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR F	On	21/09/2022	Jibar Future			5.84500	94.15500	5.84500	94.15500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			6.47500	93.52500	6.50500	93.49500			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.58000	93.42000	6.61000	93.39000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.96500	93.03500	7.02500	92.97500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.06000	92.94000	7.12000	92.88000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.31000	92.69000	7.36000	92.64000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.45000	92.55000	7.49000	92.51000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.86500	92.13500	7.91500	92.08500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.98500	92.01500	8.05500	91.94500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			8.00000	92.00000	8.07000	91.93000			0.00	0	23
JIBAR F	On	20/03/2024	Jibar Future			7.99000	92.01000	8.07000	91.93000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.98500	92.01500	8.07500	91.92500			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 :												195,536,905.61	11,318	1,483,43

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			2.06700	328.01068	2.06700	327.73979				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.26996				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.18012				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.96500	100.57194	9.96500	100.49181				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.85000	87.97931	11.85000	87.89634				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.87591				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.27903				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.49662				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.90407				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.28961				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.35582				0.00	0	150,000,00
Total ABFN23 SPOT										0.00	0	150,000,00
Total For ABFN23										0.00	0	150,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.50248				0.00	0	
Total ABFN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.83148				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.50410				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.54874				0.00	0	5,000,000,00
Total ABFN29 SPOT										0.00	0	5,000,000,00
Total For ABFN29										0.00	0	5,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.81082				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.44655				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.58925				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.62090				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.24347				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.52206				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.15971				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.32276				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.17284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.82507				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.65321				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.66951				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.68119				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.04960				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.13322				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.03438				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.96859				0.00	940,000,000	470,000,000
Total ABFN49 SPOT										0.00	940,000,000	470,000,000
Total For ABFN49										0.00	940,000,000	470,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.57226				0.00	1,240,000,000	620,000,000
Total ABFN50 SPOT										0.00	1,240,000,000	620,000,000
Total For ABFN50										0.00	1,240,000,000	620,000,000
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.82482				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.80867				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.21084				0.00	0	200,000,00
Total ABFN53 SPOT										0.00	0	200,000,00
Total For ABFN53										0.00	0	200,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.21610				0.00	0	270,000,00
Total ABFN54 SPOT										0.00	0	270,000,00
Total For ABFN54										0.00	0	270,000,00
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.22053				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.95208				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.98960				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.00922				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.29520				0.00	0	410,000,00
Total ABJ01 SPOT										0.00	0	410,000,00
Total For ABJ01										0.00	0	410,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.92705				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.73160				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.17096				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.18924				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.66000	6.66000	6.66000	157.20060				0.00	0	
Total ABKI04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	48.27552	100.00000	47.92591				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.39000	2.39000	2.39000	163.46070				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.38000	3.38000	3.38000	219.76371				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	234.74410				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.51000	8.51000	8.51000	99.52276				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.88000	8.88000	8.88000	107.57601				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.04000	103.40659	7.04000	103.34764				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.57000	108.09736	8.57000	108.02343				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.29000	108.59981	9.29000	108.51945				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.48000	106.55686	7.48000	106.49309				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.31500	102.38261	9.31500	102.30665				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.28521	100.00000	16.17791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.19000	327.51824	2.19000	327.24451				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.75500	11.75500	11.75500	100.01510				0.00	0	10,000,00
Total ABX01 SPOT										0.00	0	10,000,00
Total For ABX01										0.00	0	10,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.34760				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.31110				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.23488				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.30779				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.30779				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.33887				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.33887				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	189.89246				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	191.65724				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	101.24935				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.72007				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.11401				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.32232				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.06290				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.84727				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.08005				0.00	0	700,000,00
Total AGL03 SPOT										0.00	0	700,000,00
Total For AGL03										0.00	0	700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.28752				0.00	350,000,000	864,200,00
Total AGT01 SPOT										0.00	350,000,000	864,200,00
Total For AGT01										0.00	350,000,000	864,200,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.10479				0.00	600,000,000	317,900,00
Total AGT02 SPOT										0.00	600,000,000	317,900,00
Total For AGT02										0.00	600,000,000	317,900,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.16659				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.71897				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.61787				0.00	0	
Total AH2A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AH2A11									0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.63888			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.18000	96.21611	9.18000	96.14574		13,035,600,000,000.00	1,420,000,000	710,000,000	
Total AH2A31 SPOT								13,035,600,000,000.00	1,420,000,000	710,000,000	
Total For AH2A31								13,035,600,000,000.00	1,420,000,000	710,000,000	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.67060			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.77626			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.90810			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.56227			0.00	0	
Total AHF2O2 SPOT									0.00	0	
Total For AHF2O2									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.07863			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.03500	100.96793	9.03500	100.89523			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.07484			0.00	0	
Total AHF5A4 SPOT									0.00	0	
Total For AHF5A4									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.08188			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.08621			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.48495			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.62273				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.07673				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.08177				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.08608				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.11609				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20758				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.28575				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.08393				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.08231				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.08823				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.08618				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	100.56409				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.11929				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.20000	105.40710	9.20000	105.32941				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.75000	101.49802	9.75000	101.41928				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.70000	89.38876	12.70000	89.29908				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.56000	197.10131	5.56000	196.88322				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.11188				0.00	3,830,100,000	1,276,700,00
Total APF07 SPOT										0.00	3,830,100,000	1,276,700,00
Total For APF07										0.00	3,830,100,000	1,276,700,00
APF09 On 24/07/2023 Spot Bond					0.00000	100.68446				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.36320				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.45417				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.04450				0.00	14,520,000,000	7,260,000,00
Total APF15 SPOT										0.00	14,520,000,000	7,260,000,00

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 APF15										0.00	14,520,000,000	7,260,000,000
APF16 On 07/08/2024 Spot Bond					0.00000	100.44129				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.09152				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.13000	249.72176	5.13000	249.45400				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.74000	215.70082	5.74000	215.45903				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.25000	210.48129	4.25000	210.27041				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.11000	115.24535	5.11000	115.12220				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.36730				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.93948				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.43026				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.16306				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.23337				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.08317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.08166				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.41882				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.09872				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.23838				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.13835				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.30500	4.30500	4.30500	114.53310				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.25500	5.25500	5.25500	102.43096				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.32809				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.49152				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.34189				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.69077				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.22000	113.71177	5.22000	113.58926				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.25660				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.73998				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.38798				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.21093				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.21093				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.91967				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.60212				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.35703				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.85264				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.61124				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.31151				0.00	0	
Total ASN383 SPOT										0.00	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 ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.31151				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.61301				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.55336				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.07640				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.25219				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.19261				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.37524				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	99.80499				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.63366				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.09111				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.12107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.44188				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.77244				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.54208				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.60944				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.61474				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.49500	9.49500	9.49500	100.56415				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.22000	11.22000	11.22000	99.30194				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.53551				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.60170				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.89692				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.55113				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	118.32590				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.00500	11.00500	11.00500	99.05509				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.84384				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.19250				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.19250				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.20010				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.57500	96.32687	10.57500	96.24554				0.00	0	600,00
Total ASN508 SPOT										0.00	0	600,00
Total For ASN508										0.00	0	600,00
ASN50: On 21/12/2026 Spot Bond			9.75500	96.08179	9.75500	96.00681				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.30500	94.91545	10.30500	94.83731				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.30500	94.91545	10.30500	94.83731				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.70374	9.10000	100.63072				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.85119	11.05000	100.76279				0.00	0	
Total ASN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.84742	11.00000	100.75942				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.80972	10.50000	100.72566				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.80972	10.50000	100.72566				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.04428				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.52443				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.00013				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.91500	100.54760	10.91500	100.46053				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.00500	99.91328	11.00500	100.03262				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.86500	100.40823	10.86500	100.32166				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.02529				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.70336				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.79612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN571 On 13/02/2023 Spot Bond					0.00000	101.18135				0.00	160,000,000	80,000,000
Total ASN575 SPOT										0.00	160,000,000	80,000,000
Total For ASN575										0.00	160,000,000	80,000,000
ASN571 On 20/12/2022 Spot Bond					0.00000	101.15615				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN581 On 13/02/2023 Spot Bond					0.00000	101.40002				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	100.64077				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN581 On 18/03/2024 Spot Bond					0.00000	102.93334				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2023 Spot Bond			9.32000	100.62736	9.32000	100.55327				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN591 On 11/04/2023 Spot Bond					0.00000	100.76561				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN591 On 17/04/2023 Spot Bond					0.00000	100.72490				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN601 On 24/04/2023 Spot Bond					0.00000	100.67379				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.67403				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	99.92875				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	99.55367				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.60863				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2023 Spot Bond					0.00000	101.31083				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	100.41638				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	101.25277				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	99.97357				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	100.38678				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	101.19341				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	99.87725				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.99093				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	101.35706				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	101.47719				0.00	0	
Total ASN634 SPOT										0.00	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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.77291				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.54887				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.52482				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.84898				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.21672				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.93833				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.15438				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.01400				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.10251				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.42064				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.47537				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.87624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.02903				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.19044				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.58060				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.58401				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.92201				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.56780				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.29289				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.30202				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.67597				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.34857				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.42220				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 19/08/2023 Spot Bond					0.00000	100.16359				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.23220				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.76251				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.83847				0.00	0	900,000,00
Total ASN717 SPOT										0.00	0	900,000,00
Total For ASN717										0.00	0	900,000,00
ASN71: On 30/09/2024 Spot Bond					0.00000	100.92228				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.43390				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.71042				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.78628				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.56850				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.88588				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.22778				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.24725				0.00	0	
Total ASN742 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.26551				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.05867				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.54461				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.55151				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.47118				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.00884	10.00884	10.00884	103.55297				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.76271				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	100.70536				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.60192				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.54127				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.54196				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.49084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.10883				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.05749				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	100.97074				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.79565				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	101.33691				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN827 On 31/01/2037 Spot Bond					0.00000	101.00796				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.84363				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	101.00282				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	101.00019				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN837 On 14/04/2027 Spot Bond					0.00000	100.88777				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN837 On 14/04/2027 Spot Bond					0.00000	100.76530				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.76530				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.60203				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.30533				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.59307				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.58818				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.58818				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.75912				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.39070				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.56348				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.56764				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.58009				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.66224				0.00	0	
Total ASN848 SPOT										0.00	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 ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.65846				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.24734				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.28400				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.88595				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.71832				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	100.60174				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.32493				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.86480				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.45067				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.45067				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.22692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.34604				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.34604				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.51281				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	101.17863				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	101.17185				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.95299				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	101.27221				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.24331				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.53423				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.87478				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.81935				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN887 On 29/06/2028 Spot Bond					0.00000	100.89616				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.89015				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.45500	101.94146	11.45500	100.99995				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN902 On 20/06/2027 Spot Bond					0.00000	100.28557				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN903 On 31/01/2030 Spot Bond					0.00000	100.23360				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN904 On 20/06/2026 Spot Bond					0.00000	100.10015				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.86523				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.56457				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.92545				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.46500	100.91664	7.46500	100.85604				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.80129				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.91039				0.00	0	
Total BAW36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.72716				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.75174				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.07463				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.07647				0.00	0	900,000,00
Total BAWGL2 SPOT										0.00	0	900,000,00
Total For BAWGL2										0.00	0	900,000,00
BAYA72 On 31/03/2026 Spot Bond			12.36500	12.36500	12.36500	104.37257				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.88372				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.00306				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.54573				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.94556				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.72896				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.67467				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.42060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.49802				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.46152				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.64240				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.24571				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.68432				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.60772				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.38300				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.42120				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.38252				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.29867				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.36720				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.42155				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.49911				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.49825				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.69132				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.93482				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.73028				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.69222				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.74341				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.00633				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.69168				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.67647				0.00	0	
Total BAYB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.69132				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.31000	9.31000	9.31000	97.73055				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.48841				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.73207				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.51292				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.23553				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.52602				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.92729				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.73024				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.96591				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.70083				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.19000	99.87427	9.19000	99.79898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.75541				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.59596				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.39443				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.37462				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.29654				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.71434				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.94000	104.62509	7.94000	104.55869				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.72165				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.52525				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.95402				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.00250				0.00	0	1,190,000.00
Total BID16 SPOT										0.00	0	1,190,000.00
Total For BID16										0.00	0	1,190,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID17 On 24/06/2027 Spot Bond					0.00000	101.03513				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.65051				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0.On 12/10/2028 Spot Bond					0.00000	100.88385				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0.On 21/02/2023 Spot Bond					0.00000	97.59900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0.On 05/01/2025 Spot Bond					0.00000	87.36700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0.On 03/01/2025 Spot Bond					0.00000	58.96400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0.On 06/07/2026 Spot Bond					0.00000	42.94300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1.On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.12865				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2.On 29/08/2022 Spot Bond					0.00000	101.14500				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2.On 10/11/2022 Spot Bond					0.00000	100.28603				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.01903				0.00	0	
Total BPPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.20461				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.13310				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.23214				0.00	200,000,000	100,000,000
Total BPPF21 SPOT										0.00	200,000,000	100,000,000
Total For BPPF21										0.00	200,000,000	100,000,000
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.08017				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.90400				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.45049				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.46291				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.27365				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.42252				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	101.05526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.75513				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.34265				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.30824				0.00	2,020,000,000	2,480,000,000
Total CBL30 SPOT										0.00	2,020,000,000	2,480,000,000
Total For CBL30										0.00	2,020,000,000	2,480,000,000
CCT01 On 23/06/2023 Spot Bond			8.80500	105.17620	8.80500	105.10194				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.10500	106.49862	9.10500	106.42092				0.00	0	1,006,473,200
Total CCT02 SPOT										0.00	0	1,006,473,200
Total For CCT02										0.00	0	1,006,473,200
CCT03 On 15/03/2025 Spot Bond			9.65500	108.38040	9.65500	108.29713				0.00	0	2,291,400,000
Total CCT03 SPOT										0.00	0	2,291,400,000
Total For CCT03										0.00	0	2,291,400,000
CCT04 On 17/07/2027 Spot Bond			11.19500	11.19500	11.19500	98.82175				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.64275				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.92408				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.91944				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.87219				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR51 On 23/10/2024 Spot Bond					0.00000	100.91510				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.37870				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.31547	4.77000	105.45200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.26400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.29332				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.95500	106.90688	8.95500	106.83055				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.80830	8.70700	110.36200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.47783				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.59329				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.29500	103.59009	11.29500	103.49734				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.79969	6.50000	108.57800				0.00	0	
Total CLN384 SPOT										0.00	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 CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.65100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.23837				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.24148				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.24000				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.09000	153.63548	5.09000	153.47159				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.53000	152.08284	5.53000	151.91529				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	100.16444				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/08/2022 Spot Bond					0.00000	99.93972				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.60000	102.50839	8.60000	102.43805				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.26958				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.86357				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.90714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.50869				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.77466				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.48588				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.93842				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.29022				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			10.06000	104.49041	10.06000	104.40449				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.11000	103.23217	10.11000	103.14791				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.02135				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.37335				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.94098				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.32000	104.30703	9.32000	104.22741				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	100.99882				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.82451				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.84767				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.07023				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.37335				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.32980				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.70254				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.53500	100.70766	10.53500	100.62341				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.15847				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.67248				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.79452				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.41600				0.00	0	
Total CLN541 SPOT										0.00	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 CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.07863				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.00500	100.26104	10.00500	100.18127				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.05500	104.20272	10.05500	104.11943				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.14500	103.01913	10.14500	102.93606				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.73402				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.24542				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.29208				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.04035				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.87375				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	128.68700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.32499				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.50500	102.02420	10.50500	101.97435				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.00500	103.39547	10.00500	103.31322				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.65539				0.00	200,000,000	100,000,000
Total CLN564 SPOT										0.00	200,000,000	100,000,000
Total For CLN564										0.00	200,000,000	100,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.20189				0.00	160,000,000	80,000,000
Total CLN565 SPOT										0.00	160,000,000	80,000,000
Total For CLN565										0.00	160,000,000	80,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	102.38345				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.79458				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.31088				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.23500	102.24401	10.23500	102.16084				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.30339				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.31209				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond					0.00000	101.34090				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.43922				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.67587				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.01256				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.33678				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.51080				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.68401				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.18320				0.00	400,000,000	200,000,000
Total CLN585 SPOT										0.00	400,000,000	200,000,000
Total For CLN585										0.00	400,000,000	200,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	103.87953				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.12061				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.23168				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.45674				0.00	0	
Total CLN590 SPOT										0.00	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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.23531				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.51000	156.05823	3.51000	125.43135				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.22133				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.19419				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.03983				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.47500	9.47500	9.47500	101.68954				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.96208				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.34155				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.23168				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.23168				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.92300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.06000	9.06000	9.06000	99.93942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.41505				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.52278				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.64037				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.69934				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.08032				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.63500	102.85699	9.63500	102.77769				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.65926				0.00	320,000,000	160,000,000
Total CLN610 SPOT										0.00	320,000,000	160,000,000
Total For CLN610										0.00	320,000,000	160,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.71942				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.49040				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.13755				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.93116				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.75200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.98314				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.51800				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	99.96860				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.58264				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.61528				0.00	160,000,000	80,000,000
Total CLN621 SPOT										0.00	160,000,000	80,000,000
Total For CLN621										0.00	160,000,000	80,000,000
CLN623 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	100.68113				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.15000	101.13524	8.15000	101.06972				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.16057				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.00570				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.70000	60.64606	12.70000	79.72410				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.09132				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.70500	97.25126	10.70500	97.16863				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.16001				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.09096				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.02709				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.33719				0.00	320,000,000	160,000,000
Total CLN634 SPOT										0.00	320,000,000	160,000,000
Total For CLN634										0.00	320,000,000	160,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	102.68382				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.07848				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.15945				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.34943				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.17068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.62317				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.07880				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.21152				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.79781				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.21335				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.28703				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.92061				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.15945				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.13492				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.15945				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	99.58900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.46659				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.39721				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.75724				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.87100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	118.46200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	145.27400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.01400				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.06663				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.18414				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.37200				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.72085				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.93768				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.17256				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.34848	156.29627	4.34848	126.88981				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.34848	156.29627	4.34848	126.89063				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.17536				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.18284				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.21679				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.06202				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.16069				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.39199				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.17018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.19898				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.49416				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.39662				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.39641				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.72832				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.12974				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.24398				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.23730				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.46171				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.94806				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.01140				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	99.90818				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.28883				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	87.99758				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.62767				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	85.02465				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.18657				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	102.00425				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	101.21845				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.51279				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.75565				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2023 Spot Bond					0.00000	101.20535				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2023 Spot Bond					0.00000	100.26380				0.00	0	
Total CLN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.22564				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.22564				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.22564				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	80.55204				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.22170				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.54969				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.87192				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.43322				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.58181				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.13752				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.13752				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.13752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.15551				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.15551				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.15551				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.07967				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.11750				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.75585				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.24192				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.94336				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.74771				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.02602				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 20/06/2026 Spot Bond					0.00000	108.76800				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	92.63805				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.15757				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	101.27710				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.51267				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	96.11700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.84228				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	99.88217				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond					0.00000	101.24392				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.59517				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.32278				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.95104				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.71500	7.71500	7.71500	100.23700				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.90440				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.97672				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.92250				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.09704				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.41652				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.52363				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	92.34011				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.71500	7.71500	7.71500	100.23700				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.28133				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.33567				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.66987				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.05413				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.34904				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.93423				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	100.61315				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.68000	6.68000	6.68000	123.09926				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	99.89267				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	99.87382				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.53116				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.53453				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.96500	10.96500	10.96500	99.41443				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.59850				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.55137				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.55878				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.18898				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.09984				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.18898				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.96586				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.82955				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.14600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.19947				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.67282				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.18905				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.59881				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.60175				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.60175				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	99.88520				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.85760				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.53655				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.73606				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.60523				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	99.88467				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.55811				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	101.14483				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.31000	97.80347	9.31000	97.73055				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.15371				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.68874				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 01/10/2022 Spot Bond					0.00000	101.37680				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.22568				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.60523				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.53118				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	0	
Total CLN819 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN819										0.00	0	
CLN821 On 31/07/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.18905				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	100.59889				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.59855				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.68474				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.59867				0.00	400,000,000	200,000,000
Total CLN829 SPOT										0.00	400,000,000	200,000,000
Total For CLN829										0.00	400,000,000	200,000,000
CLN829 On 31/07/2026 Spot Bond					0.00000	100.86022				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	99.90926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.59855				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	100.67598				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	99.88581				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	99.88595				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	99.88595				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	99.88586				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.51287				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.23456				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.11410				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	103.29000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.79500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84: On 20/07/2026 Spot Bond					0.00000	101.96700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.16120				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.06789				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.06695				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.23053				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.23052				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.23017				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.64268				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.38884				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.98211				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.02460				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.98104				0.00	0	
Total CLN854 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.00561				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.97744				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.75726				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	82.46166				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.70294				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.74598				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.68525				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.75112				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.33445				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	102.99000				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	102.70000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.92787				0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN867 SPOT										0.00	400,000,000	200,000,000
Total For CLN867										0.00	400,000,000	200,000,000
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.36431				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.51783				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.52445				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.52107				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.98128				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	99.88581				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.40609				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.46166				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.43189				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.19994				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.23751				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 02/04/2026 Spot Bond					0.00000	100.20728				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.18510				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.58047				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.17418				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.57000	104.70593	9.57000	104.62574				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.27500	102.63746	11.27500	102.54522				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.66000	101.46089	10.66000	101.37456				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.03500	103.71075	9.03500	103.63566				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.06500	92.97145	13.06500	92.87505				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.65500	93.12921	11.65500	93.04278				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.56262				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.66941				0.00	0	
Total DENG99 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.07759				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.31516				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.40500	10.40500	10.40500	102.83133				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.00994				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.32630				0.00	400,000,000	200,000,000
Total DSY05 SPOT										0.00	400,000,000	200,000,000
Total For DSY05										0.00	400,000,000	200,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	100.19287				0.00	0	400,000,000
Total DSY06 SPOT										0.00	0	400,000,000
Total For DSY06										0.00	0	400,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.07956				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.89448				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.92165				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.55000	101.19052	7.55000	101.15972				0.00	0	1,353,150,000
Total DV23 SPOT										0.00	0	1,353,150,000
Total For DV23										0.00	0	1,353,150,000
DV23/R On 27/02/2023 Spot Bond			100.00000	70.06398	100.00000	69.84336				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.06398	100.00000	69.84336				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			9.10000	101.07870	9.10000	101.00539			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	100.28325	9.69000	100.20592			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28325	9.69000	100.20592			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.60500	96.55652	10.60500	96.47522			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.62000	93.51183	11.62000	93.42577			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	100.29496	10.10000	100.21443			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29496	10.10000	100.21443			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.94424			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.65565			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.67049			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.98841			0.00	0	210,000,00
Total DVF25 SPOT									0.00	0	210,000,00
Total For DVF25									0.00	0	210,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	98.53658			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.64088			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.38963			0.00	0	4,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB24 On 31/05/2024 Spot Bond					0.00000	98.71354				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.22109				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.48069				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	98.76567				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.50014				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.02665				0.00	0	1,210,000.00
Total DVFB30 SPOT										0.00	0	1,210,000.00
Total For DVFB30										0.00	0	1,210,000.00
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.37730				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	101.45859				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	101.50758				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.51000	106.57656	8.51000	106.50418				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.39000	116.00929	5.39000	115.88275				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.11000	102.41695	5.11000	102.30750				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	144.01378	2.25000	143.89283				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.59000	160.11078	3.59000	159.95912				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.60500	146.26916	3.60500	146.13042				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			3.61000	141.54852	3.61000	141.41420				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.21000	117.21315	5.21000	117.08670				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.08000	104.77231	5.08000	104.66062				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	144.01378	2.25000	143.89283				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	172.06881				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.28769				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	156.22169				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.35259				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	131.45846				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	130.50959				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	127.53247				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	118.54097				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	114.27557				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	116.12012				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	96.11025				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	94.36576				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	103.26022				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	106.16576				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	102.79391				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.71500	102.16547	10.71500	102.07857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.52000	12.52000	12.52000	94.70950				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.57000	12.57000	12.57000	98.91136				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			10.80500	10.80500	10.80500	100.99847				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.80500	10.80500	10.80500	100.64931				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.51000	12.51000	12.51000	70.15605				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.80000	11.80000	11.80000	98.59458				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.51000	12.51000	12.51000	91.99791				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.24560				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.40291				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.33051				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.33040				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.36126				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.85706				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.93916				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.47931				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.31226				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.31088				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.22266				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.31236				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.91630				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.60150				0.00	0	700,000.00
Total EQT005 SPOT										0.00	0	700,000.00
Total For EQT005										0.00	0	700,000.00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.52140				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.12631				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT007									0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.82893			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.31183			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.47352			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.18684			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.19425			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.19045			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.19788			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.19074			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.18202			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.18942			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.80000	101.75985	7.80000	101.69667		4,680,000,000,000.00	600,000,000	10,600,000,000	
Total ES23 SPOT								4,680,000,000,000.00	600,000,000	10,600,000,000	
Total For ES23								4,680,000,000,000.00	600,000,000	10,600,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.88181	10.00000	100.80221		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 Intert
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.74500	97.55090	9.74500	97.47485			38,650,361,732,000.00	3,966,173,600	9,430,249,00
Total ES26 SPOT									18,650,361,732,000.00	3,966,173,600	9,430,249,00
Total For ES26									18,650,361,732,000.00	3,966,173,600	9,430,249,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.18429	7.85000	103.11919			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.98500	76.31767	12.01000	76.12397			2,087,688,723,000.00	174,191,800	2,856,473,50
Total ES33 SPOT									2,087,688,723,000.00	174,191,800	2,856,473,50
Total For ES33									2,087,688,723,000.00	174,191,800	2,856,473,50
ES33/R On 15/09/2033 Spot Bond			7.50000	103.39772	7.50000	103.33567			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.31500	74.87775	12.35000	74.60819			1,331,305,686,000.00	108,104,400	117,261,30
Total ES42 SPOT									1,331,305,686,000.00	108,104,400	117,261,30
Total For ES42									1,331,305,686,000.00	108,104,400	117,261,30
ES42/R On 25/04/2042 Spot Bond			8.50000	102.90722	8.50000	102.83702			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	102.66076			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.36372			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.07856			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.23179				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.58283				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.73444				0.00	0	800,000,00
Total FIFB19 SPOT										0.00	0	800,000,00
Total For FIFB19										0.00	0	800,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.44338				0.00	1,580,000,000	395,000,00
Total FIFG01 SPOT										0.00	1,580,000,000	395,000,00
Total For FIFG01										0.00	1,580,000,000	395,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.46601				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.07841				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.08280				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.08391				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.60749				0.00	0	5,000,000,00
Total FRB22 SPOT										0.00	0	5,000,000,00
Total For FRB22										0.00	0	5,000,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.59966				0.00	680,000,000	340,000,00
Total FRB23 SPOT										0.00	680,000,000	340,000,00
Total For FRB23										0.00	680,000,000	340,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.92592				0.00	200,000,000	430,600,00
Total FRB24 SPOT										0.00	200,000,000	430,600,00

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 FRB24										0.00	200,000,000	430,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.67458				0.00	0	800,00
Total FRB25 SPOT										0.00	0	800,00
Total For FRB25										0.00	0	800,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.45473				0.00	200,000,000	100,000,00
Total FRB26 SPOT										0.00	200,000,000	100,000,00
Total For FRB26										0.00	200,000,000	100,000,00
FRB27 On 03/06/2026 Spot Bond			9.38500	104.89618	9.38500	104.81736				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.87574				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.96665				0.00	0	7,300,000,00
Total FRB29 SPOT										0.00	0	7,300,000,00
Total For FRB29										0.00	0	7,300,000,00
FRB30 On 19/04/2026 Spot Bond			9.30500	99.43977	9.30500	99.36566				0.00	0	500,600,00
Total FRB30 SPOT										0.00	0	500,600,00
Total For FRB30										0.00	0	500,600,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.03914				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.67000	329.60732	1.67000	329.34572				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.41500	2.41500	2.41500	163.36462				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.45000	219.18740	3.45000	218.98189				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	114.91280				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	228.60552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.32000	98.48019	5.32000	98.37310				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23000	99.29642	5.23000	99.18938				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			8.68000	8.68000	8.68000	83.38183				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			8.72000	8.72000	8.72000	82.49087				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	158.55492				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	102.05444				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.21768				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.76954				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.68400	9.68400	9.68400	100.60149				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.07910				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.35713				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.52000	3.52000	3.52000	119.13008				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.39144				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.22580				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.35000	3.35000	3.35000	117.03268				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.20550				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23561				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23858				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.83436				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.62198				0.00	0	
Total FRC300 SPOT										0.00	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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.90254				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.92071				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.03263				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	99.94442				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.87590				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.18352				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.33507				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.44835				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.54983				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.41517				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.60744				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.32047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.44808				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.57938				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.34765				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.90438				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325: On 20/12/2022 Spot Bond					0.00000	101.66605				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326: On 30/09/2022 Spot Bond					0.00000	100.92234				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327: On 27/12/2022 Spot Bond					0.00000	99.94273				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328: On 06/11/2023 Spot Bond					0.00000	100.35988				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329: On 15/10/2022 Spot Bond					0.00000	100.68495				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330: On 31/05/2024 Spot Bond					0.00000	102.09980				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335: On 25/04/2023 Spot Bond					0.00000	101.92725				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 07/12/2023 Spot Bond					0.00000	101.68305				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.39468				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.68178				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.20780				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.73055				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.54279				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.00505				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.95782				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.68353				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.69151				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.75408				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.87335				0.00	0	
Total FRC352 SPOT										0.00	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 FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.87650				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.74474				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.70259				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.70732				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.31896				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.74383				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.61808				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.00342				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.42545				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.50541				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.89452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.90080				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.86357				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.16060				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.16956				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.74269				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.74009				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.25193				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.92939				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.73940				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.73035				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.22356				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC379 On 23/09/2023 Spot Bond					0.00000	101.41685				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.36596				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.21676				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.21676				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.19479				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.19479				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.84282				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.66952				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.76344				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.52984				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	101.56384				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.34987				0.00	0	
Total FRC393 SPOT										0.00	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 FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.26499				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.66949				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.60872				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	99.24502				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.65557				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.71378				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.77285				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.89500	10.89500	10.89500	99.71008				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.84929				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.21003				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.27500	13.27500	13.27500	102.53082				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.12177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.14348				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.89059				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.57391				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.46500	11.46500	11.46500	103.90881				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.66952				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.72189				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.75647				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.74958				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.64842				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.47981				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	99.16681				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC417 On 30/04/2025 Spot Bond					0.00000	100.72182				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.42537				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.74376				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.66952				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.29794				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.25314				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.25314				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.97166				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.66942				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.56217				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.59376				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.25608				0.00	0	
Total FRC428 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.10795				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.11551				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,500,000,00
Total FRC431 SPOT										0.00	0	6,500,000,00
Total For FRC431										0.00	0	6,500,000,00
FRC43: On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total FRC432 SPOT										0.00	0	3,000,000,00
Total For FRC432										0.00	0	3,000,000,00
FRI33 On 28/02/2033 Spot Bond			4.75000	107.40134	4.75000	107.28967				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	117.37632	4.96000	117.25230				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.64694				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.84127				0.00	600,000,000	300,000,00
Total FRJ23 SPOT										0.00	600,000,000	300,000,00
Total For FRJ23										0.00	600,000,000	300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.49142				0.00	0	20,000,00
Total FRJ24 SPOT										0.00	0	20,000,00
Total For FRJ24										0.00	0	20,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.21829				0.00	0	80,000,00
Total FRJ25 SPOT										0.00	0	80,000,00
Total For FRJ25										0.00	0	80,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.90457				0.00	420,000,000	2,710,000,00
Total FRJ26 SPOT										0.00	420,000,000	2,710,000,00
Total For FRJ26										0.00	420,000,000	2,710,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.93782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	100.55767				0.00	400,000,000	
Total FRJ27S SPOT										0.00	400,000,000	
Total For FRJ27S										0.00	400,000,000	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.31506				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.93547				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.57273				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.10684				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.55300	4.55300	4.55300	105.74063				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.68391				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.30448				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.07000	115.80909	5.07000	115.68570			10,849,800,000,000.00	2,140,000,000	1,070,000,000	
Total FRS108 SPOT									10,849,800,000,000.00	2,140,000,000	1,070,000,000	
Total For FRS108									10,849,800,000,000.00	2,140,000,000	1,070,000,000	
FRS10 On 07/12/2033 Spot Bond			5.08000	228.74753	5.08000	228.50314			0.00	0		
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.21000	113.85017	5.21000	113.72761			0.00	0		
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	227.89002			10,322,200,000,000.00	2,020,000,000	1,010,000,000
Total FRS112 SPOT									10,322,200,000,000.00	2,020,000,000	1,010,000,000
Total For FRS112									10,322,200,000,000.00	2,020,000,000	1,010,000,000
FRS114 On 31/01/2025 Spot Bond			3.59000	159.07651	3.59000	158.92583			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.42731	3.70500	110.32168			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.01000	116.66084	5.01000	116.53713			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.23000	225.70101	5.23000	225.45717			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.28000	224.69633	5.28000	224.45268			0.00	0	
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.77000	162.15067	2.77000	162.00774			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.31000	224.09608	5.31000	223.85256			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.21000	113.85017	5.21000	113.72761			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.06000	212.51235	4.06000	212.30267			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.96000	104.00386	5.96000	103.88572			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.95000	213.69855	3.95000	213.48958			0.00	0	
Total FRS129 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.01000	213.05058	4.01000	212.84122				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.82000	214.18094	5.82000	213.93949				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.91000	104.62775	5.91000	104.50932				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.72761				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.19000	114.12760	5.19000	114.00492				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.82000	215.11026	3.82000	214.90216				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.59000	218.58574	5.59000	218.34332				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.95000	213.69855	3.95000	213.48958				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.95000	213.69855	3.95000	213.48958				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.35100	220.29334	3.35100	220.08855				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.54000	159.26191	3.54000	159.11168				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.30000	209.95054	4.30000	209.73933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.34000	209.52704	4.34000	209.31559				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.51000	159.37328	3.51000	159.22332				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.81500	215.16477	3.81500	214.95672				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	209.20981				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.63376				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.69202				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.22256				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.15840				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	179.59359				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	139.35927				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	191.52573				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	175.84863				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.40088				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.44338				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.29405				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.74775				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.16034				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	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.08297				0.00	0	
Total FRS220 SPOT										0.00	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 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	101.20780				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	100.24299				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	120.10000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.14862				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2023 Spot Bond					0.00000	105.27238				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.91667				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.79036				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.20025				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.33898				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.00509				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	98.45714				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.44493				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	115.88286				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.57750				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.97399				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.17036				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	117.44795				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.17818				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.17191				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.44145				0.00	0	
Total FRS278 SPOT										0.00	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 FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.61806				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.83643				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.23553				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	99.75544				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	99.75544				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.66370				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.30167				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.70900	11.70900	11.70900	89.44014				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.30761				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	93.52248				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.49573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.10334				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.17849				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.21105				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.92201				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

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 30/04/2026 Spot Bond					0.00000	100.66952				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.81181				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.38000	1.38000	1.38000	330.52588				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.07500	332.02106	1.07500	331.77363				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.12000	1.12000	1.12000	331.58910				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.45423				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.91000	108.53582	4.91000	108.42157				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.60000	70.06853	4.60000	114.24378				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	162.42671				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	161.36284				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.18000	2.18000	2.18000	327.28473			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.16000	7.16000	7.16000	100.18900			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.54500	106.80648	8.54500	106.73325			0.00	0	20,000,00
Total FRX24 SPOT									0.00	0	20,000,00
Total For FRX24									0.00	0	20,000,00
FRX25 On 26/07/2025 Spot Bond			8.55500	103.90517	8.55500	103.83423			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.98000	105.62573	8.98000	105.54971		218,183,468,000.00		24,296,600	26,354,60
Total FRX26 SPOT								218,183,468,000.00		24,296,600	26,354,60
Total For FRX26								218,183,468,000.00		24,296,600	26,354,60
FRX27 On 07/03/2027 Spot Bond			9.42500	107.60625	9.42500	107.52549			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.31500	104.51284	9.31500	104.43530			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.07000	99.10753	10.07000	99.02819			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.00000	97.38786	10.00000	97.31042			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.64000	103.61006	10.64000	103.52206			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.65000	74.05986	11.65000	73.99116			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.28095			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.07516				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.07241				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.07425				0.00	10,000,000,000	5,000,000,000
Total FS7A3 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FS7A3										0.00	10,000,000,000	5,000,000,000
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.07479				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.50748				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.53767				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.55274				0.00	440,000,000	220,000,000
Total FST3A4 SPOT										0.00	440,000,000	220,000,000
Total For FST3A4										0.00	440,000,000	220,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.48546				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.66299				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.08899				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.36400				0.00	240,000,000	
Total GH5A21 SPOT										0.00	240,000,000	
Total For GH5A21										0.00	240,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.01842				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.02033				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.02610				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.85000	118.95810	3.85000	118.84274				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.01304				0.00	240,000,000	240,000,000
Total GRT07 SPOT										0.00	240,000,000	240,000,000
Total For GRT07										0.00	240,000,000	240,000,000
GRT17 On 17/10/2023 Spot Bond			8.07900	105.89809	8.07900	105.82937				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.82036				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.81500	106.83523	7.81500	106.76812				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.61856				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.51613				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.52359				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.26746				0.00	70,000,000	70,000,000
Total GRT25G SPOT										0.00	70,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT25G										0.00	70,000,000	70,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.95162				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.98252				0.00	40,000,000	40,000,000
Total GRT27 SPOT										0.00	40,000,000	40,000,000
Total For GRT27										0.00	40,000,000	40,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	101.32504				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.79699				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.94469				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.69670				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.02917				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.48931				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.05411				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.96885				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.50306				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.10888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.30775				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.49681				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.96619				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.31280				0.00	2,380,000,000	1,070,000,000
Total GRT47 SPOT										0.00	2,380,000,000	1,070,000,000
Total For GRT47										0.00	2,380,000,000	1,070,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	101.04644				0.00	60,000,000	30,000,000
Total GRT48 SPOT										0.00	60,000,000	30,000,000
Total For GRT48										0.00	60,000,000	30,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	101.27220				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.32901				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.98995				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.00357				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.44588				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.09138				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	101.15852				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.88141				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	99.92326				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.09498				0.00	0	530,000,00
Total HILB08 SPOT										0.00	0	530,000,00
Total For HILB08										0.00	0	530,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	101.07363				0.00	0	300,000,00
Total HILB09 SPOT										0.00	0	300,000,00
Total For HILB09										0.00	0	300,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.42608				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.34417				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.97188				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.95640				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.02616				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99000	328.31950	1.99000	328.05039				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.17000	2.17000	2.17000	337.22442				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.80000	97.73642	10.80000	97.65173				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.90000	78.42882	4.90000	108.40602				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.83000	84.44346	11.83000	84.36438			581,243,390,000.00		49,133,000	5,793,694,60
Total HWAY34 SPOT									581,243,390,000.00		49,133,000	5,793,694,60
Total For HWAY34									581,243,390,000.00		49,133,000	5,793,694,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.86616	100.00000	9.80115				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	83.67061	11.86000	83.59206				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.86297	100.00000	9.79798				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	99.94434				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.03500	164.96816	2.09000	164.61905			185,345,139,034,000.00		91,078,692,400	662,619,894,70
Total I2025 SPOT									185,345,139,034,000.00		91,078,692,400	662,619,894,70
Total For I2025									185,345,139,034,000.00		91,078,692,400	662,619,894,70
I2029 On 31/03/2029 Spot Bond			3.33000	121.59263	3.38000	121.11219			362,208,694,734,000.00		108,771,379,800	224,278,838,80
Total I2029 SPOT									362,208,694,734,000.00		108,771,379,800	224,278,838,80
Total For I2029									362,208,694,734,000.00		108,771,379,800	224,278,838,80
I2033 On 28/02/2033 Spot Bond			4.19000	113.09622	4.25000	112.35761			162,424,942,787,000.00		277,428,387,300	526,894,808,00
Total I2033 SPOT									162,424,942,787,000.00		277,428,387,300	526,894,808,00
Total For I2033									162,424,942,787,000.00		277,428,387,300	526,894,808,00
I2038 On 31/01/2038 Spot Bond			4.28000	127.64065	4.31000	127.03828			411,421,173,360,000.00		563,416,162,000	546,799,728,50
Total I2038 SPOT									411,421,173,360,000.00		563,416,162,000	546,799,728,50
Total For I2038									411,421,173,360,000.00		563,416,162,000	546,799,728,50
I2046 On 31/03/2046 Spot Bond			4.26900	116.35756	4.32000	115.28077			636,172,488,085,200.00		149,021,430,800	471,409,387,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2046 SPOT									16,172,488,085,200.00	149,021,430,800	471,409,387,50
Total For I2046									16,172,488,085,200.00	149,021,430,800	471,409,387,50
I2050 On 31/12/2050 Spot Bond			4.27000	117.71001	4.33000	116.31317			286,605,324,096,000.00	67,120,684,800	553,410,570,10
Total I2050 SPOT									16,605,324,096,000.00	67,120,684,800	553,410,570,10
Total For I2050									16,605,324,096,000.00	67,120,684,800	553,410,570,10
IBG01 On 07/02/2025 Spot Bond					0.00000	100.34025			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.34989			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.84000	328.92227	1.84000	328.65669			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.42439			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.35514			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.28462			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.21882			0.00	24,000,000,000	6,000,000,00
Total IBL133 SPOT									0.00	24,000,000,000	6,000,000,00
Total For IBL133									0.00	24,000,000,000	6,000,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.69605			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.07812			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.29489			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.36780				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.30477				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.07291				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.20183				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.96200				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01686				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01734				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.12652				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.49916				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.33073				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.53111				0.00	0	
Total IBL160 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.34534				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.67552				0.00	900,000,000	450,000,00
Total IBL162 SPOT										0.00	900,000,000	450,000,00
Total For IBL162										0.00	900,000,000	450,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.69656				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.39876				0.00	0	100,000,00
Total IBL167 SPOT										0.00	0	100,000,00
Total For IBL167										0.00	0	100,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.27995				0.00	0	100,000,00
Total IBL168 SPOT										0.00	0	100,000,00
Total For IBL168										0.00	0	100,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.69517				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.58235				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01761				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.21883				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.24686				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.28368				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.78896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IBL192 SPOT									0.00	0	
Total For IBL192									0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.61560			0.00	0	
Total IBL193 SPOT									0.00	0	
Total For IBL193									0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.41535			0.00	0	
Total IBL196 SPOT									0.00	0	
Total For IBL196									0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.36273			0.00	0	
Total IBL197 SPOT									0.00	0	
Total For IBL197									0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.30757			0.00	0	
Total IBL199 SPOT									0.00	0	
Total For IBL199									0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.87513			0.00	80,000,000	40,000,000
Total IBL200 SPOT									0.00	80,000,000	40,000,000
Total For IBL200									0.00	80,000,000	40,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	99.87183			0.00	0	
Total IBL201 SPOT									0.00	0	
Total For IBL201									0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.60114			0.00	0	
Total IBL202 SPOT									0.00	0	
Total For IBL202									0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.54357			0.00	0	
Total IBL203 SPOT									0.00	0	
Total For IBL203									0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.47983			0.00	0	
Total IBL204 SPOT									0.00	0	
Total For IBL204									0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.26727			0.00	0	
Total IBL205 SPOT									0.00	0	
Total For IBL205									0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.41608			0.00	0	
Total IBL206 SPOT									0.00	0	
Total For IBL206									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.46386				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.50591				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.15525				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.06782				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.05791				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.05791				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.05791				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.85110				0.00	2,120,000,000	530,000,000
Total IBL215 SPOT										0.00	2,120,000,000	530,000,000
Total For IBL215										0.00	2,120,000,000	530,000,000
IBL216 On 18/03/2025 Spot Bond					0.00000	101.21346				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.09916				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.87987				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.05490				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.33930				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.66347				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.36500	8.36500	8.36500	101.52557				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.33498				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.71500	8.71500	8.71500	101.53341				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.01798				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.93134				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	98.66888				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.46133				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.37574				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.41599				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.18069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.26500	9.26500	9.26500	100.74956				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.01560				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.05516				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.40417				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.91550				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.26545				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.63337				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.67598				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.10500	100.58323	11.10500	96.18537				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.55104				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.57519				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	100.40683				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.20500	10.20500	10.20500	96.39944				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.19177				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.62000	102.53715	8.62000	102.46662				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.99000	103.27701	6.99000	103.21869				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.73447				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.84500	101.90914	9.84500	101.82932				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.12000	104.06043	11.12000	104.00053				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.42500	103.73991	10.42500	103.65353				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.29358				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67767				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.24756				0.00	0	
Total IDCG16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.36533				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.00194				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.17479				0.00	300,000,000	150,000,000
Total IDCG21 SPOT										0.00	300,000,000	150,000,000
Total For IDCG21										0.00	300,000,000	150,000,000
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.65044				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.06529				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.26521				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.15500	101.00432	9.15500	100.93024				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.57195				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.54119				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.29914				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.54911				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.72784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.55763				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.96466				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.20617				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.12813				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.15312				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.42628				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.69302				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.32457				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.32860				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.35326				0.00	0	400,000,00
Total IPF30 SPOT										0.00	0	400,000,00
Total For IPF30										0.00	0	400,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.86775				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.99225				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.32270				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.12067				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.89303				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.61000	206.69405	4.61000	206.48100				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.65873				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.51000	207.73812	4.51000	207.52565				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.94891				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.69182				0.00	100,000,000	50,000,000
Total IVC145 SPOT										0.00	100,000,000	50,000,000
Total For IVC145										0.00	100,000,000	50,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	100.09721				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.40190				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.81579				0.00	0	
Total IVC152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For 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	101.61355				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.47992				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.85319				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.28967				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.50000	101.32646	7.50000	101.26547			4,500,000,000,000.00	600,000,000	300,000,000	
Total IVC186 SPOT									4,500,000,000,000.00	600,000,000	300,000,000	
Total For IVC186									4,500,000,000,000.00	600,000,000	300,000,000	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.97176			0.00	0	0	
Total IVC188 SPOT									0.00	0	0	
Total For IVC188									0.00	0	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.92071			0.00	0	0	
Total IVC190 SPOT									0.00	0	0	
Total For IVC190									0.00	0	0	
IVC194 On 31/07/2023 Spot Bond			7.54500	100.28557	7.54500	100.22503			0.00	0	0	
Total IVC194 SPOT									0.00	0	0	
Total For IVC194									0.00	0	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.72453			0.00	0	0	
Total IVC198 SPOT									0.00	0	0	
Total For IVC198									0.00	0	0	
IVC200 On 31/08/2022 Spot Bond			7.55000	99.95865	7.55000	99.89669			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.64646				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.49000	99.95898	7.49000	99.89751				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.70347				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.15377				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.20000	6.20000	6.20000	101.41349				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.42484				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.11046				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.91870				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.56694				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.55000	8.55000	8.55000	98.80237				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.62194				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	100.59101				0.00	360,000,000	180,000,000
Total IVC214 SPOT										0.00	360,000,000	180,000,000
Total For IVC214										0.00	360,000,000	180,000,000
IVC215 On 04/04/2023 Spot Bond			7.01500	7.01500	7.01500	102.44243				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.76500	102.22921	8.76500	102.15736				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.51500	101.67677	7.51500	101.20189				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.33031				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.40500	9.40500	9.40500	100.16043				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.54497				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.13836				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVC225 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVC225									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.84859				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	99.29163				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.14114				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	6.15000				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.89924				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	99.73114				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	99.61084				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	99.37543				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.40899				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			870,000,000,000.00	48,700,000,000	48,700,000,000	
Total IVZ112 SPOT									870,000,000,000.00	48,700,000,000	48,700,000,000	
Total For IVZ112									870,000,000,000.00	48,700,000,000	48,700,000,000	
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	101.45765				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.17973				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.86891				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.74074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.65982				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.90699				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.60064				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.30733				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.31124				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.33228				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	99.80643				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.73725				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.76550				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.84867				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.90500	118.68132	9.90500	118.58782				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			8.41000	104.23539	8.41000	104.16398				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.14679				0.00	0	700,000,00
Total LGL07 SPOT										0.00	0	700,000,00
Total For LGL07										0.00	0	700,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.39973				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.28413				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.91524				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.57496				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.61929				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.79446				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.00562				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.07802				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.07964				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	100.93509				0.00	100,000,000	50,000,00
Total MBF065 SPOT										0.00	100,000,000	50,000,00

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 MBF065										0.00	100,000,000	50,000,000
MBF06: On 17/11/2023 Spot Bond					0.00000	100.29188				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.14265				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.13322				0.00	300,000,000	150,000,000
Total MBF071 SPOT										0.00	300,000,000	150,000,000
Total For MBF071										0.00	300,000,000	150,000,000
MBF07: On 31/05/2025 Spot Bond					0.00000	99.88720				0.00	80,000,000	
Total MBF072 SPOT										0.00	80,000,000	
Total For MBF072										0.00	80,000,000	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.59600				0.00	260,000,000	130,000,000
Total MBP038 SPOT										0.00	260,000,000	130,000,000
Total For MBP038										0.00	260,000,000	130,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	100.01058				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.56974				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.24454				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.40821				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.30954				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.36257				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.92867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.15500	9.15500	9.15500	105.87796				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.94500				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.10747				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.32639				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.80500	100.23723	9.80500	100.15862				0.00	0	700,00
Total MML02 SPOT										0.00	0	700,00
Total For MML02										0.00	0	700,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.78237				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.05500	91.96826	10.05500	94.43818				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.20981				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.48000	100.34776	10.48000	100.26422				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.94351				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.75942				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	100.44056				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.53552				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.12947				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.80187				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.09131				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.03320				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.58417				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.37141				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.71647				0.00	600,000,000	300,000,000
Total MTN22 SPOT										0.00	600,000,000	300,000,000
Total For MTN22										0.00	600,000,000	300,000,000
MTN23 On 29/01/2026 Spot Bond			9.75000	96.46915	9.75000	96.39431				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.61601				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.86621				0.00	0	
Total MTN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.47876				0.00	0	400,000,00
Total MTN26 SPOT										0.00	0	400,000,00
Total For MTN26										0.00	0	400,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.06010				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.73414				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.81713				0.00	0	1,000,000,00
Total MTN29 SPOT										0.00	0	1,000,000,00
Total For MTN29										0.00	0	1,000,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	102.22991				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR04 On 22/11/2022 Spot Bond					0.00000	100.07982				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.08410				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.36080				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.08292				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.08306				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.10676				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.37531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.60346				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.81319				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.14000	102.25996	8.14000	102.19281				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.50000	102.11060	8.50000	102.04133				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.68500	100.23295	10.68500	100.14792				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.88390				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.54947				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.63961				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.66912				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.54484				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.22279				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			8.06500	106.69137	8.06500	106.62262				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.60500	102.24009	8.60500	102.16989				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.34000	105.33291	9.34000	105.25411				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.35500	105.61266	9.35500	105.53354				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.59500	105.07404	9.59500	104.99380				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			7.40000	103.31738	7.40000	103.25561				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.28300	109.60913	8.28300	109.53662				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.32500	109.53931	9.32500	109.45795				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			7.82000	7.82000	7.82000	101.52356				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.24081				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	64.33806	100.00000	63.91414				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.84078				0.00	0	
Total NBK26B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.22000	109.26730	9.22000	109.18704				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.00000	102.48365	8.00000	102.41813				0.00	0	5,599,000,00
Total NBK28A SPOT										0.00	0	5,599,000,00
Total For NBK28A										0.00	0	5,599,000,00
NBK29 On 31/07/2026 Spot Bond			8.72500	106.60189	8.72500	106.52770				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.09000	102.29161	8.09000	102.22550				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.90000	104.53332	7.90000	104.46732				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.65710				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.03144				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.55615				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.48000	11.48000	11.48000	78.96957				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.07524				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.95531				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.51929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.87338				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.25221				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.56038				0.00	300,000,000	100,000,000
Total NBK49B SPOT										0.00	300,000,000	100,000,000
Total For NBK49B										0.00	300,000,000	100,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.03912				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.56274				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.70425				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.56022				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.74691				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.59538				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.89502				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.15168				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

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 24/02/2025 Spot Bond					0.00000	100.09146				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.41290				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.65845				0.00	1,370,000,000	590,000,000
Total NBKB62 SPOT										0.00	1,370,000,000	590,000,000
Total For NBKB62										0.00	1,370,000,000	590,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.15525				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22928				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			10.65000	104.69210	10.65000	104.60358				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22014				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.30500	104.86436	10.30500	104.77849				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22928				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24373				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.41262				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.41262				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.40821				0.00	0	42,225,10
Total NGL04 SPOT										0.00	0	42,225,10
Total For NGL04										0.00	0	42,225,10
NGL05 On 26/07/2023 Spot Bond					0.00000	101.78126				0.00	0	400,000,00
Total NGL05 SPOT										0.00	0	400,000,00
Total For NGL05										0.00	0	400,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.72041				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.84258				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.20465				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.24719				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.09321				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.20707				0.00	0	12,300,00
Total NGLT1B SPOT										0.00	0	12,300,00
Total For NGLT1B										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
NGT10: On 25/03/2024 Spot Bond					0.00000	104.29547				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.46051				0.00	0	13,200,00
Total NGT104 SPOT										0.00	0	13,200,00
Total For NGT104										0.00	0	13,200,00
NGT10: On 22/05/2025 Spot Bond					0.00000	102.84335				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.68974				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.13213				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.82358				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.57909				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.60842				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.79648				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.04691				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	101.63362				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.29605				0.00	0	15,000,000,00
Total NHM016 SPOT										0.00	0	15,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM016										0.00	0	15,000,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.79850				0.00	0	400,000.00
Total NHM018 SPOT										0.00	0	400,000.00
Total For NHM018										0.00	0	400,000.00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.82970				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.67007				0.00	0	300,000.00
Total NHM020 SPOT										0.00	0	300,000.00
Total For NHM020										0.00	0	300,000.00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.93231				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.45268				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.32000	3.32000	3.32000	220.43640				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	161.72284				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	114.91280				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	115.82709				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	161.32500				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	265.22706	3.45000	264.97838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.75000	2.75000	2.75000	162.08381				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.96500	2.96500	2.96500	224.46530				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.11000	223.01254	3.11000	222.80954				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08000	90.29760	5.08000	115.54452				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.44971				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.27459				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.61758				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.97832				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.06834				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.31403				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.97937				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.01559				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.06455				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.87125				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.89120				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.08081				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.33629				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	159.78666				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.26460				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	159.55905				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.42318				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.34707				0.00	0	
Total NN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.32895				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.37494				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.10813				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.88796				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.40770				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.95212				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.32066				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.20065				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.06795				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.26458				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.32818				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.26458				0.00	0	

Contract 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	100.73778				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.95040				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.75227				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.69456				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	101.26377				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.57177				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.66000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	131.18000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	129.13000				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	127.42431				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.50424				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	90.97994				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.66049				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.30100				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.60984				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	101.22115				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	101.08102				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 Intere
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	
NNF08: On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.19582				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.38552				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.07773				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.07942				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.07413				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.06404				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.54989				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.08375				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.07942				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.06882				0.00	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 NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.24787				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.07042				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.50000	104.59053	8.50000	104.51856				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.27000	209.02361	2.27000	208.84754				0.00	0	10,000,00
Total NRA023 SPOT										0.00	0	10,000,00
Total For NRA023										0.00	0	10,000,00
NRA02 On 30/11/2028 Spot Bond			11.41500	106.63141	11.41500	106.53443				0.00	0	1,634,200,00
Total NRA028 SPOT										0.00	0	1,634,200,00
Total For NRA028										0.00	0	1,634,200,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.50373	100.00000	15.40101				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	100.63452				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.04547				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.55785				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.73484				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	101.08609				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.58298				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.22365				0.00	2,500,000,000	2,500,000,00
Total NTC34 SPOT										0.00	2,500,000,000	2,500,000,00
Total For NTC34										0.00	2,500,000,000	2,500,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.25711				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.34048				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.60500	110.13346	8.60500	110.05785				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.08500	105.07760	8.08500	105.00806				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.98000	111.36292	8.98000	111.28320				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	101.91119				0.00	0	400,000,00
Total OML11 SPOT										0.00	0	400,000,00
Total For OML11										0.00	0	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.93253				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.43203				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.08655				0.00	0	
Total OML14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For OML14									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.62179			0.00	0	560,000,00
Total PEP01 SPOT									0.00	0	560,000,00
Total For PEP01									0.00	0	560,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.34440			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.02895			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.05018			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.96497			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.88220			0.00	0	400,000,00
Total PMM57 SPOT									0.00	0	400,000,00
Total For PMM57									0.00	0	400,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	99.89764			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.84500	107.78034	8.90500	107.48478			248,375,820,149,000.00	1,271,721,404,200	1,618,663,960,70
Total R186 SPOT									18,375,820,149,000.00	271,721,404,200	518,663,960,70
Total For R186									18,375,820,149,000.00	271,721,404,200	518,663,960,70
R197 On 07/12/2023 Spot Bond			0.68500	333.61685	0.77000	333.02805			340,209,151,897,000.00	496,655,696,200	208,093,211,40
Total R197 SPOT									10,209,151,897,000.00	496,655,696,200	208,093,211,40
Total For R197									10,209,151,897,000.00	496,655,696,200	208,093,211,40
R202 On 07/12/2033 Spot Bond			4.21500	247.30624	4.28000	245.60388			337,709,189,703,000.00	80,120,804,200	190,971,077,20
Total R202 SPOT									17,709,189,703,000.00	80,120,804,200	190,971,077,20
Total For R202									17,709,189,703,000.00	80,120,804,200	190,971,077,20
R2023 On 28/02/2023 Spot Bond			6.92500	100.36155	6.90000	100.31833			763,797,500,000,000.00	254,700,000,000	182,453,200,00
Total R2023 SPOT									13,797,500,000,000.00	254,700,000,000	182,453,200,00
Total For R2023									13,797,500,000,000.00	254,700,000,000	182,453,200,00
R2030 On 31/01/2030 Spot Bond			10.29500	88.90779	10.30000	88.81147			715,319,044,940,000.00	2,400,710,932,000	2,226,114,677,60

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 R2030 SPOT									15,319,044,940,000.00	400,710,932,000	226,114,677,60
Total For R2030									15,319,044,940,000.00	400,710,932,000	226,114,677,60
R2032 On 31/03/2032 Spot Bond			10.74500	88.68070	10.76000	88.52515			901,313,429,885,500.00	921,481,007,900	366,649,805,70
Total R2032 SPOT									11,313,429,885,500.00	921,481,007,900	366,649,805,70
Total For R2032									11,313,429,885,500.00	921,481,007,900	366,649,805,70
R2035 On 28/02/2035 Spot Bond			11.04000	85.45779	11.06500	85.23340			236,329,888,464,000.00	836,624,084,100	739,829,567,90
Total R2035 SPOT									16,329,888,464,000.00	836,624,084,100	739,829,567,90
Total For R2035									16,329,888,464,000.00	836,624,084,100	739,829,567,90
R2037 On 31/01/2037 Spot Bond			11.20500	81.52466	11.23000	81.30117			346,300,923,356,000.00	1,726,577,503,200	603,896,141,90
Total R2037 SPOT									16,300,923,356,000.00	726,577,503,200	603,896,141,90
Total For R2037									16,300,923,356,000.00	726,577,503,200	603,896,141,90
R2040 On 31/01/2040 Spot Bond			11.29000	83.40306	11.32500	83.10091			387,940,377,338,000.00	388,657,252,200	759,419,119,20
Total R2040 SPOT									17,940,377,338,000.00	388,657,252,200	759,419,119,20
Total For R2040									17,940,377,338,000.00	388,657,252,200	759,419,119,20
R2044 On 31/01/2044 Spot Bond			11.27500	80.41562	11.31000	80.11117			019,937,295,515,000.00	533,919,050,600	521,159,520,20
Total R2044 SPOT									19,937,295,515,000.00	533,919,050,600	521,159,520,20
Total For R2044									19,937,295,515,000.00	533,919,050,600	521,159,520,20
R2048 On 28/02/2048 Spot Bond			11.21000	79.36787	11.24500	79.05788			247,002,936,684,000.00	914,094,820,400	057,757,540,40
Total R2048 SPOT									17,002,936,684,000.00	914,094,820,400	057,757,540,40
Total For R2048									17,002,936,684,000.00	914,094,820,400	057,757,540,40
R209 On 31/03/2036 Spot Bond			11.03500	69.27992	11.06000	69.08815			905,463,453,373,000.00	444,536,787,800	718,708,227,30
Total R209 SPOT									15,463,453,373,000.00	444,536,787,800	718,708,227,30
Total For R209									15,463,453,373,000.00	444,536,787,800	718,708,227,30
R210 On 31/03/2028 Spot Bond			2.54000	229.59889	2.61000	228.57911			387,661,286,144,000.00	152,622,553,600	295,848,226,90
Total R210 SPOT									17,661,286,144,000.00	152,622,553,600	295,848,226,90
Total For R210									17,661,286,144,000.00	152,622,553,600	295,848,226,90
R213 On 28/02/2031 Spot Bond			10.61000	80.06104	10.62000	79.94582			238,470,584,707,000.00	399,478,848,700	225,165,863,60
Total R213 SPOT									18,470,584,707,000.00	399,478,848,700	225,165,863,60
Total For R213									18,470,584,707,000.00	399,478,848,700	225,165,863,60
R214 On 28/02/2041 Spot Bond			11.21500	63.50481	11.25000	63.25771			249,926,615,697,000.00	289,783,915,800	438,930,420,10
Total R214 SPOT									19,926,615,697,000.00	289,783,915,800	438,930,420,10
Total For R214									19,926,615,697,000.00	289,783,915,800	438,930,420,10
RDFB1:On 27/11/2022 Spot Bond					0.00000	100.17066			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	

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 12/03/2023 Spot Bond					0.00000	101.49921				0.00	0	150,000,00
Total RDFB14 SPOT										0.00	0	150,000,00
Total For RDFB14										0.00	0	150,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.16968				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.60001				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.51317				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.18182				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.15302				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.00313				0.00	9,450,000,000	9,450,000,00
Total RDFB22 SPOT										0.00	9,450,000,000	9,450,000,00
Total For RDFB22										0.00	9,450,000,000	9,450,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.53117				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.14595				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.70846				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.58294				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.28838				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	96.39362				0.00	0	400,000,00
Total RED151 SPOT										0.00	0	400,000,00
Total For RED151										0.00	0	400,000,00
RED16: On 07/12/2022 Spot Bond					0.00000	102.25544				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.29175				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.85801				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.17740				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.23084				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.14825				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.50192				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.74666				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.93122				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.81296				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.29734				0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RES50 SPOT										0.00	0	400,000,00
Total For RES50										0.00	0	400,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.40231				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.21433				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.14137				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.21077				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.29294				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.49369				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	101.52095				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.68000	103.04032	8.68000	102.96859			5,555,200,000,000.00	640,000,000	2,034,444,50	
Total RW23 SPOT									5,555,200,000,000.00	640,000,000	2,034,444,50	
Total For RW23									5,555,200,000,000.00	640,000,000	2,034,444,50	
RW28 On 10/12/2028 Spot Bond			11.43500	96.97326	11.43500	96.88491			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
RW31 On 30/06/2031 Spot Bond			11.92000	95.08153	11.92000	94.99134			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	101.55132				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.98000	96.17323	10.98000	96.08901				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	100.72427				0.00	2,080,000,000	980,000,000
Total SBN02 SPOT										0.00	2,080,000,000	980,000,000
Total For SBN02										0.00	2,080,000,000	980,000,000
SBN03 On 03/08/2026 Spot Bond					0.00000	100.85452				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.10000	105.80429	9.10000	105.72756				0.00	0	600,000
Total SBS20 SPOT										0.00	0	600,000
Total For SBS20										0.00	0	600,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.01116				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.25500	102.79853	8.25500	102.73077				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.13500	99.20999	9.13500	99.13778				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.44500	103.34325	9.44500	103.26511				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.49500	107.43481	8.49500	107.36198				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.78500	101.40324	8.78500	101.33220				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			10.32500	97.66780	10.32500	97.58769			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.10000	103.48032	7.10000	103.42084		142,000,000,000.00	20,000,000	10,000,000	
Total SBS41 SPOT								142,000,000,000.00	20,000,000	10,000,000	
Total For SBS41								142,000,000,000.00	20,000,000	10,000,000	
SBS42 On 12/11/2025 Spot Bond			8.93000	107.79841	8.93000	107.72166		0.00	0		
Total SBS42 SPOT								0.00	0		
Total For SBS42								0.00	0		
SBS43 On 12/11/2027 Spot Bond			9.57500	108.18483	9.57500	108.10237		0.00	0		
Total SBS43 SPOT								0.00	0		
Total For SBS43								0.00	0		
SBS46 On 15/02/2023 Spot Bond			7.23000	101.89383	7.23000	101.83529		0.00	0		
Total SBS46 SPOT								0.00	0		
Total For SBS46								0.00	0		
SBS47 On 15/02/2023 Spot Bond					0.00000	100.72063		0.00	600,000,000	300,000,000	
Total SBS47 SPOT								0.00	600,000,000	300,000,000	
Total For SBS47								0.00	600,000,000	300,000,000	
SBS51 On 31/01/2024 Spot Bond			8.24000	8.24000	8.24000	102.70933		0.00	0		
Total SBS51 SPOT								0.00	0		
Total For SBS51								0.00	0		
SBS52 On 29/01/2030 Spot Bond					0.00000	102.70541		0.00	0		
Total SBS52 SPOT								0.00	0		
Total For SBS52								0.00	0		
SBS53 On 03/05/2027 Spot Bond					0.00000	102.55287		0.00	0	20,000,000	
Total SBS53 SPOT								0.00	0	20,000,000	
Total For SBS53								0.00	0	20,000,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.19476		0.00	1,420,000,000	710,000,000	
Total SBS57 SPOT								0.00	1,420,000,000	710,000,000	
Total For SBS57								0.00	1,420,000,000	710,000,000	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.29464		0.00	0	20,000,000	
Total SBS58 SPOT								0.00	0	20,000,000	
Total For SBS58								0.00	0	20,000,000	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91603		0.00	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 SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.72906				0.00	120,000,000	60,000,00
Total SBS62 SPOT										0.00	120,000,000	60,000,00
Total For SBS62										0.00	120,000,000	60,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17321				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.13346				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.61372				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.07824				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.17485				0.00	0	80,000,00
Total SBS68 SPOT										0.00	0	80,000,00
Total For SBS68										0.00	0	80,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	99.86362				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.38828				0.00	0	460,000,00
Total SBS70 SPOT										0.00	0	460,000,00
Total For SBS70										0.00	0	460,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.23084				0.00	0	460,000,00
Total SBS71 SPOT										0.00	0	460,000,00
Total For SBS71										0.00	0	460,000,00
SBS72 On 02/02/2029 Spot Bond					0.00000	99.84858				0.00	0	300,000,00
Total SBS72 SPOT										0.00	0	300,000,00
Total For SBS72										0.00	0	300,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.58814				0.00	400,000,000	520,000,00
Total SBS74 SPOT										0.00	400,000,000	520,000,00
Total For SBS74										0.00	400,000,000	520,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	100.60926				0.00	0	350,000,00
Total SBS75 SPOT										0.00	0	350,000,00
Total For SBS75										0.00	0	350,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	100.63345				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17000	327.59824	2.17000	327.32496			2,430,400,000,000.00		1,120,000,000	560,000,00
Total SBSI11 SPOT									2,430,400,000,000.00		1,120,000,000	560,000,00
Total For SBSI11									2,430,400,000,000.00		1,120,000,000	560,000,00
SBSI14 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	224.45268				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.96243				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.64577				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.96079				0.00	160,000,000	320,000,00
Total SBT102 SPOT										0.00	160,000,000	320,000,00
Total For SBT102										0.00	160,000,000	320,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.72501				0.00	600,000,000	312,600,00
Total SBT103 SPOT										0.00	600,000,000	312,600,00
Total For SBT103										0.00	600,000,000	312,600,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.44158				0.00	0	400,000,00
Total SBT104 SPOT										0.00	0	400,000,00
Total For SBT104										0.00	0	400,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,00
Total SBT105 SPOT										0.00	0	35,000,00
Total For SBT105										0.00	0	35,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.87457				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.22059				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	100.99987			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.20182			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.92612			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.27000	104.94313	8.27000	104.87344		6,616,000,000,000.00	800,000,000	400,000,000	
Total SBT203 SPOT								6,616,000,000,000.00	800,000,000	400,000,000	
Total For SBT203								6,616,000,000,000.00	800,000,000	400,000,000	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.64008			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.58344			0.00	0	500,000,000
Total SBT206 SPOT									0.00	0	500,000,000
Total For SBT206									0.00	0	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.84649			0.00	0	700,000,000
Total SBT207 SPOT									0.00	0	700,000,000
Total For SBT207									0.00	0	700,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.88661			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.07094			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.46440			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.56673			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.85500	93.93321	9.85500	93.85957			0.00	0	

Contract 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	100.50109				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.63629				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.23179				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.22882				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.23756				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.24365				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.24365				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.24066				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.23473				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.24346				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.24956				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	100.24805				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.24655				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.25524				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.59500	106.32593	8.59500	106.25262				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.91971				0.00	20,000,000	10,000,000
Total SNT05 SPOT										0.00	20,000,000	10,000,000
Total For SNT05										0.00	20,000,000	10,000,000
SNT06 On 16/05/2027 Spot Bond					0.00000	100.54296				0.00	40,000,000	420,000,000
Total SNT06 SPOT										0.00	40,000,000	420,000,000
Total For SNT06										0.00	40,000,000	420,000,000
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.31170				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.07304				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.07432				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.07512				0.00	0	800,000,000
Total SPDA16 SPOT										0.00	0	800,000,000
Total For SPDA16										0.00	0	800,000,000
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.07648				0.00	0	500,000,000
Total SPDA17 SPOT										0.00	0	500,000,000
Total For SPDA17										0.00	0	500,000,000
SPG00: On 27/09/2023 Spot Bond					0.00000	101.94132				0.00	0	
Total SPG004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.00517				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.66812				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.75131				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.28468				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.51631				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.71249				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.68454				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.08095				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.15060				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	158.92583				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.88000	107.65265	8.88000	107.57601				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.11000	82.49639	10.11000	82.43009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	99.96022				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN041 On 13/10/2023 Spot Bond					0.00000	100.75341				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			8.30000	105.24671	8.30000	105.17658				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.21000	113.85017	5.21000	113.72761				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.26406				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.54520				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.28657				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			1.80000	1.80000	1.80000	328.81860				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.63867				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.47224				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	

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 05/10/2022 Spot Bond					0.00000	100.79735				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	161.55219				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.72761				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	115.12051				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	215.22966				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	99.94053				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	99.94141				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.31930				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.29178				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	103.03015				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	102.73857				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.21705				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.76903				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.93943				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.43785				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.43764				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	226.97403				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.24779				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.92979				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	101.50140				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.96500	85.82090	10.96500	85.74624				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.40920				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.94000	213.80675	3.94000	213.59785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.33500	223.59736	5.33500	223.35393				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.31083				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.26419				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/09/2022 Spot Bond					0.00000	101.14099				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	99.91632				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 12/10/2022 Spot Bond					0.00000	100.74149				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	100.61065				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.77743				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.58890				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.47482				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.43527				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 09/12/2022 Spot Bond					0.00000	101.50448				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.06936				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.25366				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	101.22474				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	101.24466				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	101.20879				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.20975				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.19616				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.20975				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.19961				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16(On 15/09/2022 Spot Bond					0.00000	101.17863				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17(On 19/09/2022 Spot Bond					0.00000	101.08102				0.00	0	
Total SSN170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.07445				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	100.97425				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.71427				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	99.68922				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 18/08/2025 Spot Bond			4.36000	99.46957	4.36000	148.55394				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 18/08/2025 Spot Bond			4.37000	89.55829	4.37000	157.06707				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.81036				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.97124				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.39500	102.66040	9.39500	102.58317				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.07565				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.17082				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.21244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.25502				0.00	540,000,000	
Total T17A13 SPOT										0.00	540,000,000	
Total For T17A13										0.00	540,000,000	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.07562				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.07455				0.00	460,000,000	230,000,00
Total T17A22 SPOT										0.00	460,000,000	230,000,00
Total For T17A22										0.00	460,000,000	230,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.07562				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.52500	99.20551	7.52500	99.14578				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.03500	99.22508	8.03500	99.16136				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.19535				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.27547				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.80732				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.09222				0.00	160,000,000	80,000,00
Total TFS154 SPOT										0.00	160,000,000	80,000,00
Total For TFS154										0.00	160,000,000	80,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.09440				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	100.38526				0.00	1,800,000,000	1,600,000,000
Total TFS157 SPOT										0.00	1,800,000,000	1,600,000,000
Total For TFS157										0.00	1,800,000,000	1,600,000,000
TFS159 On 20/03/2024 Spot Bond					0.00000	101.36634				0.00	160,000,000	80,000,000
Total TFS159 SPOT										0.00	160,000,000	80,000,000
Total For TFS159										0.00	160,000,000	80,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	100.30392				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.70109				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.01319				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TFS165 On 15/10/2023 Spot Bond					0.00000	100.39771				0.00	0	0
Total TFS165 SPOT										0.00	0	0
Total For TFS165										0.00	0	0
TFS166 On 15/10/2025 Spot Bond					0.00000	100.53904				0.00	0	0
Total TFS166 SPOT										0.00	0	0
Total For TFS166										0.00	0	0
TFS167 On 27/09/2024 Spot Bond					0.00000	100.79082				0.00	0	0
Total TFS167 SPOT										0.00	0	0
Total For TFS167										0.00	0	0
TFS168 On 27/09/2026 Spot Bond					0.00000	100.70691				0.00	0	0
Total TFS168 SPOT										0.00	0	0
Total For TFS168										0.00	0	0
TFS169 On 30/11/2024 Spot Bond					0.00000	99.80807				0.00	0	0
Total TFS169 SPOT										0.00	0	0
Total For TFS169										0.00	0	0
TFS170 On 30/11/2026 Spot Bond					0.00000	99.68181				0.00	540,000,000	270,000,000
Total TFS170 SPOT										0.00	540,000,000	270,000,000
Total For TFS170										0.00	540,000,000	270,000,000
TFS171 On 22/02/2025 Spot Bond					0.00000	100.13706				0.00	20,000,000	20,000,000
Total TFS171 SPOT										0.00	20,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For TFS171										0.00	20,000,000	20,000,000
TFS172 On 22/02/2027 Spot Bond					0.00000	100.18283				0.00	170,000,000	170,000,000
Total TFS172 SPOT										0.00	170,000,000	170,000,000
Total For TFS172										0.00	170,000,000	170,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.07638				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.92000	9.92000	9.92000	102.48671				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.06168				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.07543				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.08039				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.12638				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.13714				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.08546				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.15417				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.08287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.29120				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.16951				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.10577				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.07585				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.80500	99.62010	8.80500	99.55015				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.07639				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.07606				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.07500	99.54451	6.07500	99.49595				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.07843				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.26265				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.08253				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.08177				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.08694				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.08554				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.10486				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.11396				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.10861				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.08039				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.07880				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.07827				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.08420				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.08177				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.08145				0.00	0	
Total TH17C3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.10363				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.09973				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.09731				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.06830				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.06995				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.80229				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.70000	99.85255	7.70000	99.78949				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.62000	101.57181	8.62000	101.50197				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.79165				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.99037				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.37500	102.97881	9.37500	102.90151				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.10526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.82447				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.12238				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.75868				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.80000	105.55704	8.80000	105.48296			310,643,520,000.00		35,300,400	9,790,662,700
Total TN23 SPOT									310,643,520,000.00		35,300,400	9,790,662,700
Total For TN23									310,643,520,000.00		35,300,400	9,790,662,700
TN23/R On 06/11/2023 Spot Bond			100.00000	47.96735	100.00000	47.65129			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			9.75500	99.60777	9.75500	99.53046			491,930,993,000.00		50,428,600	1,684,700,300
Total TN25 SPOT									491,930,993,000.00		50,428,600	1,684,700,300
Total For TN25									491,930,993,000.00		50,428,600	1,684,700,300
TN25/R On 19/08/2025 Spot Bond			100.00000	17.83382	100.00000	17.71631			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			11.25500	93.46243	11.25500	93.37904			486,130,462,000.00		43,192,400	27,282,151,000
Total TN27 SPOT									486,130,462,000.00		43,192,400	27,282,151,000
Total For TN27									486,130,462,000.00		43,192,400	27,282,151,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.59981	100.00000	12.51679			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN29 On 07/02/2029 Spot Bond			11.23000	96.23476	11.23000	96.14908			0.00		0	
Total TN29 SPOT									0.00		0	
Total For TN29									0.00		0	
TN30 On 09/10/2030 Spot Bond			11.90000	96.88874	11.90000	96.79698			0.00		0	900,000,000
Total TN30 SPOT									0.00		0	900,000,000
Total For TN30									0.00		0	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	118.76714	8.00000	118.69081				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.27200	95.07122	12.27200	94.97896				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.62000	90.93922	12.62000	90.84805			341,754,648,000.00		27,080,400	649,374,300
Total TN40 SPOT									341,754,648,000.00		27,080,400	649,374,300
Total For TN40									341,754,648,000.00		27,080,400	649,374,300
TN40/R On 09/10/2040 Spot Bond			10.75000	104.14619	10.75000	104.05684				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	100.42319				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.42154				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.58000	101.16643	5.58000	101.03494				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.35164				0.00	600,000,000	300,000,000
Total TR5A11 SPOT										0.00	600,000,000	300,000,000
Total For TR5A11										0.00	600,000,000	300,000,000
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.12504				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.14499				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.17238				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.92500	101.23498	7.92500	100.35564				0.00	0	
Total TR5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.00989				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.06484				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.01000	102.77827	8.01000	102.71177				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.22456				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.27108				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.11885				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.74958				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.30000	104.83881	8.30000	104.76895				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.74958				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.93500	102.76635	8.93500	102.69275				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.24239				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.35586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.27463				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.21986				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.57568				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.57568				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.70649				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261On 07/02/2023 Spot Bond					0.00000	97.31641				0.00	0	400,000,00
Total TSP261 SPOT										0.00	0	400,000,00
Total For TSP261										0.00	0	400,000,00
TSP262 On 13/02/2023 Spot Bond					0.00000	97.15671				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.59923				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.02172				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.66594				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.24011				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 26/08/2022 Spot Bond					0.00000	101.34431				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.24550				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.16920				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.70159				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.53848				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.54426				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.13267				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.13959				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.04988				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.22500	105.55042	11.22500	105.45649				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.22149				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.17875				0.00	0	
Total UU1A02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.22594				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.24512				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.24955				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.25664				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.28790				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.29379				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.96150				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.43189				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.22720				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.24589				0.00	0	300,000,00
Total VKE16 SPOT										0.00	0	300,000,00
Total For VKE16										0.00	0	300,000,00
VKE17: On 27/08/2022 Spot Bond					0.00000	99.94796				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18: On 27/08/2024 Spot Bond					0.00000	100.16882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.22004			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.22e+017	547,939,399,200	465,311,068,400
Total for SPOT :									1.22e+017	547,939,399,200	465,311,068,400
Total Futures									1.223425659e+017	547,939,400,918	465,312,397,500
Total Options									6 840 637.000000000	9,600	154,200
Grand Total:									1.22e+017	547,939,410,518	465,312,551,800