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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2022 Bond Future			11.89143	76.31757	11.95644	75.99953			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.10832	73.66502	12.17595	73.34299			0.00	0	
ES33 On 02/02/2023 Bond Future			12.31065	74.92408	12.38107	74.59729			0.00	0	
ES33 On 04/05/2023 Bond Future			12.50443	72.48016	12.57779	72.14798			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.25098	74.77601	12.32612	74.35219			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.44857	71.62302	12.52681	71.19354			0.00	0	
ES42 On 02/02/2023 Bond Future			12.62634	72.84950	12.70767	72.41349			0.00	0	
ES42 On 04/05/2023 Bond Future			12.80410	69.89607	12.88881	69.45269			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 04/08/2022 Bond Future			161.25644	161.25644	160.98398	160.98398			322,512.88	2	7,30
I2025 On 03/11/2022 Bond Future			163.64321	163.64321	163.36819	163.36819			0.00	0	
I2025 On 02/02/2023 Bond Future			164.75530	164.75530	164.47742	164.47742			0.00	0	

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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	04/05/2023	Bond Future			167.70513	167.70513	167.42332	167.42332			0.00	0	
Total I2025 Future												322,512.88	2	7,30
Total For I2025												322,512.88	2	7,30
I2029	On	04/08/2022	Bond Future			119.40914	119.40914	119.16582	119.16582			13,970,869.38	117	3,95
I2029	On	03/11/2022	Bond Future			119.93712	119.93712	119.69136	119.69136			0.00	0	
I2029	On	02/02/2023	Bond Future			121.98147	121.98147	121.73264	121.73264			0.00	0	
I2029	On	04/05/2023	Bond Future			122.88764	122.88764	122.63540	122.63540			0.00	0	
Total I2029 Future												13,970,869.38	117	3,95
Total For I2029												13,970,869.38	117	3,95
I2033	On	04/08/2022	Bond Future			114.77195	114.77195	114.75415	114.75415			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			115.14775	115.14775	115.13086	115.13086			0.00	0	
I2033	On	02/02/2023	Bond Future			117.11030	117.11030	117.09419	117.09419			0.00	0	
I2033	On	04/05/2023	Bond Future			117.84416	117.84416	117.82877	117.82877			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			129.77684	129.77684	129.67310	129.67310			0.00	0	6,83
I2038	On	03/11/2022	Bond Future			131.69801	131.69801	131.59388	131.59388			0.00	0	
I2038	On	02/02/2023	Bond Future			132.05652	132.05652	131.95228	131.95228			0.00	0	
I2038	On	04/05/2023	Bond Future			134.42217	134.42217	134.31676	134.31676			0.00	0	
Total I2038 Future												0.00	0	6,83
Total For I2038												0.00	0	6,83
I2046	On	04/08/2022	Bond Future			119.53732	119.53732	119.51877	119.51877			0.00	0	15,95
I2046	On	03/11/2022	Bond Future			119.35951	119.35951	119.34179	119.34179			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			121.39510	121.39510	121.37808	121.37808			0.00	0	
I2046	On	04/05/2023	Bond Future			121.56214	121.56214	121.54601	121.54601			0.00	0	
Total I2046 Future												0.00	0	17,52
Total For I2046												0.00	0	17,52
I2050	On	04/08/2022	Bond Future			122.14715	122.14715	121.32329	121.32329			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			123.95509	123.95509	123.12008	123.12008			0.00	0	
I2050	On	02/02/2023	Bond Future			123.97303	123.97303	123.12534	123.12534			0.00	0	
I2050	On	04/05/2023	Bond Future			126.19344	126.19344	125.33157	125.33157			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.55232	108.38347	8.69386	107.85640		5.21	17,558,122.14	162	79,35
R186	On	03/11/2022	Bond Future			8.74339	109.96254	8.89533	109.42879		5.00	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.89513	106.51961	9.05887	105.97800		4.87	0.00	0	
R186	On	04/05/2023	Bond Future			9.04042	108.40896	9.21777	107.85853		4.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												17,558,122.14	162	90,48
R186	On	04/08/2022	Bond Future	6.96	Call			4.06000	0.00406	7,380	4.83	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,691.29000	6.69129	6,167,540	4.83	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			162.20000	0.16220	241,900	4.68	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,930.67000	2.93067	2,483,300	4.68	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			285.53000	0.28553	405,120	4.82	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			130.02000	0.13002	86,660	5.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,404.75000	2.40475	1,997,270	4.82	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			294.49000	0.29449	416,670	4.83	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,375.67000	2.37567	1,970,780	4.83	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			303.50000	0.30350	428,260	4.84	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,346.65000	2.34665	1,944,340	4.84	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,068.29000	4.06829	4,552,000	5.84	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			912.74000	0.91274	1,123,620	4.73	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,130.75000	2.13075	1,807,880	4.73	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			883.28000	0.88328	1,089,980	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,172.37000	2.17237	1,845,320	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			897.94000	0.89794	1,106,730	4.72	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,151.48000	2.15148	1,826,520	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,025.12000	3.02512	2,637,430	4.11	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			599.00000	0.59900	754,840	4.12	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,003.10000	3.00310	2,617,330	4.12	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			575.61000	0.57561	727,630	4.10	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,047.58000	3.04758	2,657,990	4.10	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			587.09000	0.58709	741,010	4.11	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,344.62000	1.34462	1,578,970	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,552.85000	2.55285	2,236,770	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,359.00000	1.35900	1,594,820	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,535.86000	2.53586	2,221,250	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,330.32000	1.33032	1,563,200	4.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,569.94000	2.56994	2,252,390	4.40	0.00	0	
Total R186 Option												0.00	0	10,80
Total For R186												17,558,122.14	162	101,28
R197	On	04/08/2022	Bond Future			326.88979	326.88979	326.71484	326.71484			81,722,447.50	250	87
R197	On	03/11/2022	Bond Future			331.72746	331.72746	331.55287	331.55287			0.00	0	
R197	On	02/02/2023	Bond Future			328.68424	328.68424	328.51097	328.51097			0.00	0	
R197	On	04/05/2023	Bond Future			334.57435	334.57435	334.40011	334.40011			0.00	0	
Total R197 Future												81,722,447.50	250	87
Total For R197												81,722,447.50	250	87

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/08/2022	Bond Future			248.80458	248.80458	248.76528	248.76528			0.00	0	6,5
R202	On	03/11/2022	Bond Future			252.48632	252.48632	252.44879	252.44879			0.00	0	
R202	On	02/02/2023	Bond Future			252.16922	252.16922	252.13410	252.13410			0.00	0	
R202	On	04/05/2023	Bond Future			256.68524	256.68524	256.65091	256.65091			0.00	0	
Total R202 Future												0.00	0	6,51
Total For R202												0.00	0	6,51
R2023	On	04/08/2022	Bond Future			5.45468	104.67025	5.56305	104.61081		0.63	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.08971	102.27766	5.28200	102.21827		0.35	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			303.04000	0.30304	349,580	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			47.68000	0.04768	34,780	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			307.39000	0.30739	354,180	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			46.57000	0.04657	33,920	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			311.90000	0.31190	358,920	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			45.63000	0.04563	33,210	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			326.35000	0.32635	378,100	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			22.31000	0.02231	14,670	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			320.98000	0.32098	372,500	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			23.07000	0.02307	15,200	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			323.74000	0.32374	375,360	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			22.77000	0.02277	15,000	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,18
R2030	On	04/08/2022	Bond Future			10.19976	88.90031	10.28607	88.49043		8.28	1,866,906.51	21	96,32
R2030	On	03/11/2022	Bond Future			10.39226	90.19685	10.48258	89.78183		7.92	0.00	0	18,72
R2030	On	02/02/2023	Bond Future			10.56398	87.71019	10.65871	87.28906		7.91	0.00	0	
R2030	On	04/05/2023	Bond Future			10.73506	89.26748	10.83455	88.83955		7.65	0.00	0	
Total R2030 Future												1,866,906.51	21	115,06
R2030	On	04/08/2022	Bond Future	8.30	Call			2.73000	0.00273	3,840	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,079.48000	10.07948	9,670,710	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			50.93000	0.05093	67,100	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,159.18000	6.15918	5,765,470	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			229.46000	0.22946	288,370	7.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			406.48000	0.40648	327,550	8.69	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,853.96000	3.85396	3,502,990	7.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			236.84000	0.23684	297,210	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,811.52000	3.81152	3,462,010	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			244.39000	0.24439	306,260	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,769.28000	3.76928	3,421,270	7.61	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030 On 04/08/2022 Bond Future	10.95	Call			3,479.88000	3.47988	3,810,830	8.69	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,117.07000	1.11707	1,268,250	7.52	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,939.27000	2.93927	2,675,430	7.52	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			5,324.43000	5.32443	5,667,890	8.69	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			518.01000	0.51801	446,450	8.69	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			571.60000	0.57160	665,560	7.33	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			4,251.89000	4.25189	3,930,830	7.33	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,099.74000	1.09974	1,249,340	7.52	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,968.98000	2.96898	2,703,560	7.52	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,134.58000	1.13458	1,287,330	7.53	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,909.77000	2.90977	2,647,500	7.53	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,318.89000	1.31889	1,487,530	7.59	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,625.70000	2.62570	2,379,320	7.59	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,226.84000	5.22684	4,898,450	7.32	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Put			4,089.46000	4.08946	3,799,700	7.46	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			165.55000	0.16555	195,640	7.37	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,870.47000	8.87047	8,479,430	7.37	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			325.01000	0.32501	377,940	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,105.38000	7.10538	6,737,180	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			654.38000	0.65438	747,120	7.32	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,026.80000	4.02680	3,739,560	7.47	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			802.20000	0.80220	910,250	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,715.70000	4.71570	4,402,620	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			988.17000	0.98817	1,113,270	7.43	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,248.68000	4.24868	3,952,650	7.43	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,060.73000	1.06073	1,192,100	7.46	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,075.58000	1.07558	1,208,210	7.47	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,058.05000	4.05805	3,769,550	7.47	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,090.57000	1.09057	1,224,460	7.47	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,001.94000	2.00194	2,189,790	7.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,320.35000	3.32035	3,080,270	7.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,021.80000	2.02180	2,210,800	7.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,296.52000	3.29652	3,057,590	7.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,098.81000	1.09881	1,225,990	7.04	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			4,772.53000	4.77253	4,471,780	7.04	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			6,046.59000	6.04659	6,375,070	8.51	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,067.10000	1.06710	967,650	8.51	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.52	Call			1,982.17000	1.98217	2,168,880	7.37	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,344.30000	3.34430	3,103,080	7.37	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Option												0.00	0	6,36
Total For R2030												1,866,906.51	21	121,43
R2032	On	04/08/2022	Bond Future			10.59010	89.02907	10.66005	88.65343		9.06	8,546,790.72	96	70,17
R2032	On	03/11/2022	Bond Future			10.77524	86.17516	10.84810	85.79486		9.12	0.00	0	87,92
R2032	On	02/02/2023	Bond Future			10.93856	87.62811	11.01448	87.24227		8.73	0.00	0	
R2032	On	04/05/2023	Bond Future			11.09666	85.02507	11.17588	84.63298		8.89	0.00	0	
Total R2032 Future												8,546,790.72	96	158,10
R2032	On	04/08/2022	Bond Future	8.97	Call			4.36000	0.00436	5,850	8.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			9,726.46000	9.72646	9,352,310	8.10	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			27.76000	0.02776	36,040	7.90	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			7,143.48000	7.14348	6,776,120	7.90	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			92.05000	0.09205	116,270	7.74	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			3,037.33000	3.03733	2,755,180	8.37	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			1,981.23000	1.98123	1,761,160	8.81	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			127.43000	0.12743	159,120	7.80	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			4,902.18000	4.90218	4,558,230	7.80	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			388.39000	0.38839	463,370	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			3,458.41000	3.45841	3,157,750	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			526.09000	0.52609	619,580	8.37	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			156.68000	0.15668	127,310	10.72	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			541.40000	0.54140	636,820	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,997.02000	2.99702	2,716,800	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			557.00000	0.55700	654,370	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,957.05000	2.95705	2,678,780	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			1,118.50000	1.11850	1,274,070	8.81	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			5,328.70000	5.32870	4,977,280	7.74	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			2,633.18000	2.63318	2,888,020	9.33	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			838.47000	0.83847	717,670	9.33	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			5,117.31000	5.11731	5,444,800	10.29	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			275.97000	0.27597	227,820	10.29	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			6,417.27000	6.41727	6,763,540	10.72	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			112.04000	0.11204	133,150	8.14	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			8,348.51000	8.34851	7,989,320	8.14	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			143.42000	0.14342	169,550	8.13	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,794.21000	7.79421	7,440,040	8.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			605.44000	0.60544	689,950	8.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,564.90000	4.56490	4,269,110	8.18	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.16	Call			675.35000	0.67535	766,730	8.24	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,358.97000	4.35897	4,070,050	8.24	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	03/11/2022	Bond Future	9.31	Call			98.70000	0.09870	117,600	8.15	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			8,629.84000	8.62984	8,268,440	8.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,265.57000	1.26557	1,405,710	8.64	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,156.69000	3.15669	2,916,530	8.64	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			1,417.32000	1.41732	1,568,120	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,934.41000	2.93441	2,704,910	8.71	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			399.55000	0.39955	461,200	8.06	0.00	0	78
R2032	On	03/11/2022	Bond Future	9.92	Put			5,417.64000	5.41764	5,098,990	8.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,675.00000	1.67500	1,842,540	8.83	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.67	Put			2,608.63000	2.60863	2,395,870	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,464.92000	4.46492	4,747,320	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			914.46000	0.91446	816,560	9.71	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Call			750.30000	0.75030	848,730	8.30	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			4,159.20000	4.15920	3,877,330	8.30	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			7,505.79000	7.50579	7,840,650	10.81	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			378.03000	0.37803	332,590	10.81	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Call			1,650.44000	1.65044	1,816,470	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,636.89000	2.63689	2,422,620	8.82	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			8,573.88000	8.57388	8,223,710	7.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,281.45000	5.28145	4,988,260	7.88	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call			875.41000	0.87541	974,550	7.89	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,031.47000	5.03147	4,744,770	7.89	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			176.28000	0.17628	203,480	7.82	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			9,430.48000	9.43048	9,071,840	7.82	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			243.43000	0.24343	279,100	7.83	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Put			4,389.60000	4.38960	4,123,400	8.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,162.87000	1.16287	1,283,750	8.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,354.02000	4.35402	4,089,060	8.03	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			548.14000	0.54814	617,170	7.86	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			6,343.73000	6.34373	6,026,920	7.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			800.64000	0.80064	893,290	7.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,472.28000	3.47228	3,241,650	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,648.28000	4.64828	4,919,820	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,315.85000	1.31585	1,201,550	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,127.72000	1.12772	1,246,120	8.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,425.39000	4.42539	4,157,950	8.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,145.21000	1.14521	1,264,850	8.02	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,140.10000	1.14010	1,038,610	9.27	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,712.59000	8.71259	9,049,650	10.42	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			496.95000	0.49695	448,170	10.42	0.00	0	78

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 02/02/2023 Bond Future	10.50	Call			1,348.97000	1.34897	1,482,470	8.12		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,010.04000	4.01004	3,757,700	8.12		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.67	Call			1,702.64000	1.70264	1,857,850	8.28		0.00	0	78
R2032 On 02/02/2023 Bond Future	11.84	Call			5,188.59000	5.18859	5,472,940	9.27		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,217.58000	2.21758	2,387,930	8.65		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,744.96000	3.74496	3,523,220	8.65		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,240.20000	2.24020	2,411,630	8.66		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,717.07000	3.71707	3,496,410	8.66		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,262.94000	2.26294	2,435,450	8.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,689.34000	3.68934	3,469,760	8.67		0.00	0	
Total R2032 Option										0.00	0	22,46
Total For R2032										8,546,790.72	96	180,56
R2035 On 04/08/2022 Bond Future			10.90930	90.18461	10.97897	89.76260		10.14		0.00	0	129,20
R2035 On 03/11/2022 Bond Future			11.08452	87.01274	11.15687	86.58541		10.22		0.00	0	3,02
R2035 On 02/02/2023 Bond Future			11.24327	88.47889	11.31847	88.04526		9.86		0.00	0	
R2035 On 04/05/2023 Bond Future			11.38906	85.55224	11.46719	85.11153		9.95		0.00	0	
Total R2035 Future										0.00	0	132,22
R2035 On 04/08/2022 Bond Future	9.53	Call			14.37000	0.01437	18,900	8.94		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			9,434.47000	9.43447	9,016,990	8.94		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			50.42000	0.05042	64,670	8.77		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,336.70000	7.33670	6,928,940	8.77		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			568.04000	0.56804	672,760	9.02		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			2,504.45000	2.50445	2,234,800	9.37		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			177.54000	0.17754	143,990	11.70		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			778.67000	0.77867	909,090	9.21		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,860.04000	2.86004	2,568,450	9.21		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			958.62000	0.95862	1,108,520	9.35		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,542.34000	2.54234	2,270,230	9.35		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			982.66000	0.98266	1,135,020	9.37		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,340.28000	3.34028	3,022,990	9.02		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,007.04000	1.00704	1,161,880	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,466.97000	2.46697	2,199,800	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,207.82000	2.20782	2,456,130	9.99		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,303.06000	1.30306	1,129,360	9.99		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			7,009.12000	7.00912	7,397,580	11.70		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			943.48000	0.94348	1,062,690	9.39		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,499.80000	4.49980	4,191,680	9.39		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.13	Call			2,346.00000	2.34600	2,560,280	10.10		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,504.35000	2.50435	2,291,300	10.10		0.00	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
R2035 On 03/11/2022 Bond Future	9.82	Call			169.19000	0.16919	200,130	8.96		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			8,584.05000	8.58405	8,187,660	8.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			511.79000	0.51179	588,890	8.98		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			5,775.30000	5.77530	5,425,070	8.98		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,742.72000	8.74272	9,121,010	12.37		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			415.85000	0.41585	366,810	12.37		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			1,938.78000	1.93878	2,129,580	9.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,929.01000	2.92901	2,692,480	9.96		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			2,108.74000	2.10874	2,309,690	10.02		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,741.04000	2.74104	2,514,660	10.02		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,376.56000	2.37656	2,592,490	10.11		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,475.93000	2.47593	2,264,530	10.11		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,407.33000	2.40733	2,624,910	10.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,447.77000	2.44777	2,238,020	10.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			6,849.36000	6.84936	6,500,950	8.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,247.97000	1.24797	1,378,530	9.04		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,155.09000	5.15509	4,852,020	9.04		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Put			4,336.96000	4.33696	4,063,810	9.28		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,726.94000	1.72694	1,888,860	9.29		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,300.62000	4.30062	4,028,910	9.29		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			285.07000	0.28507	326,530	8.75		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,623.86000	9.62386	9,231,690	8.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			697.21000	0.69721	782,430	8.83		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.06	Put			3,685.18000	3.68518	3,439,230	9.48		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			10,499.77000	10.49977	10,883,700	12.08		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			516.34000	0.51634	466,640	12.08		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			1,679.82000	1.67982	1,838,870	9.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,373.54000	4.37354	4,098,960	9.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,703.29000	1.70329	1,863,770	9.28		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,154.83000	2.15483	2,341,090	9.47		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			3,717.59000	3.71759	3,470,220	9.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,181.37000	2.18137	2,369,050	9.48		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,560.93000	2.56093	2,758,280	9.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,024.16000	4.02416	3,780,800	9.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,587.29000	2.58729	2,785,890	9.57		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,992.95000	3.99295	3,750,840	9.57		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,534.39000	2.53439	2,730,480	9.55		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,055.24000	4.05524	3,810,620	9.55		0.00	0	
Total R2035 Option										0.00	0	10,98

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 R2035										0.00	0	143,21
R2037 On 04/08/2022 Bond Future			11.05776	81.96610	11.13259	81.50735		11.32		0.00	0	127,07
R2037 On 03/11/2022 Bond Future			11.22090	83.16191	11.29846	82.69726		10.86		0.00	0	
R2037 On 02/02/2023 Bond Future			11.36829	80.30692	11.44875	79.83531		11.07		0.00	0	
R2037 On 04/05/2023 Bond Future			11.51219	81.73406	11.59568	81.25469		10.64		0.00	0	
Total R2037 Future										0.00	0	127,07
R2037 On 04/08/2022 Bond Future	10.10	Call			72.57000	0.07257	94,440	9.62		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,755.34000	6.75534	6,318,460	9.62		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,057.92000	1.05792	1,228,470	10.76		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,559.14000	2.55914	2,270,940	10.76		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,083.05000	1.08305	1,256,230	10.78		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,537.21000	1.53721	1,331,350	11.27		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			2,788.28000	2.78828	3,089,870	11.56		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,061.34000	1.06134	904,180	11.56		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,521.58000	2.52158	2,236,010	10.78		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			5,175.90000	5.17590	5,563,100	12.58		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			404.68000	0.40468	333,130	12.58		0.00	0	1,07
R2037 On 04/08/2022 Bond Future	10.91	Call			1,108.68000	1.10868	1,284,480	10.80		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,484.59000	2.48459	2,201,640	10.80		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,007.77000	2.00777	2,260,660	11.27		0.00	0	1,07
R2037 On 03/11/2022 Bond Future	11.30	Call			2,444.21000	2.44421	2,683,730	10.65		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,435.02000	2.43502	2,209,890	10.65		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,475.58000	2.47558	2,716,900	10.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,406.78000	2.40678	2,183,450	10.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,507.14000	2.50714	2,750,250	10.67		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,378.80000	2.37880	2,157,260	10.67		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,279.53000	4.27953	3,992,780	10.63		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,852.87000	1.85287	2,034,660	10.61		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,352.96000	4.35296	4,063,140	10.61		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,876.94000	1.87694	2,060,270	10.62		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,315.99000	4.31599	4,027,710	10.62		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,901.45000	1.90145	2,086,310	10.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,601.69000	2.60169	2,815,560	10.31		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,200.91000	4.20091	3,935,410	10.31		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,548.95000	2.54895	2,760,120	10.29		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,266.03000	4.26603	3,997,830	10.29		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,575.41000	2.57541	2,787,930	10.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,233.53000	4.23353	3,966,680	10.30		0.00	0	
Total R2037 Option										0.00	0	2,27

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total For R2037										0.00	0	129,32
R2040 On 04/08/2022 Bond Future			11.16227	83.77057	11.23184	83.31189		11.94		0.00	0	120,38
R2040 On 03/11/2022 Bond Future			11.32029	84.99275	11.39237	84.52819		11.46		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.46324	81.91844	11.53797	81.44698		11.71		0.00	0	
R2040 On 04/05/2023 Bond Future			11.60239	83.37459	11.67989	82.89534		11.25		0.00	0	
Total R2040 Future										0.00	0	124,36
R2040 On 04/08/2022 Bond Future	9.70	Call			10.71000	0.01071	14,150	10.59		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			11,100.41000	11.10041	10,645,170	10.59		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			480.01000	0.48001	574,760	10.46		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			4,089.77000	4.08977	3,725,840	10.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,206.34000	1.20634	1,385,390	11.12		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			287.38000	0.28738	235,990	13.36		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			2,548.13000	2.54813	2,268,500	11.12		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,234.71000	1.23471	1,416,450	11.14		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,509.22000	2.50922	2,232,280	11.14		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,263.61000	1.26361	1,448,040	11.16		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,470.93000	2.47093	2,196,680	11.16		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,511.15000	6.51115	6,918,440	13.36		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,646.69000	2.64669	2,884,730	11.34		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,661.90000	2.66190	2,435,380	11.34		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,483.44000	7.48344	7,867,970	13.13		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			721.93000	0.72193	641,900	13.13		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Call			819.57000	0.81957	930,410	10.31		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			5,457.35000	5.45735	5,103,630	10.31		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,042.34000	2.04234	2,245,750	11.11		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,291.39000	3.29139	3,030,240	11.11		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,680.39000	2.68039	2,920,210	11.35		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,631.46000	2.63146	2,406,720	11.35		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,714.30000	2.71430	2,955,890	11.36		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,601.30000	2.60130	2,378,330	11.36		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,677.83000	4.67783	4,385,150	10.99		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,945.19000	1.94519	2,125,540	11.01		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,638.02000	4.63802	4,346,910	11.01		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,892.50000	1.89250	2,069,700	10.98		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,717.66000	4.71766	4,423,400	10.98		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,918.88000	1.91888	2,097,660	10.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,878.04000	2.87804	3,094,020	10.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,502.90000	4.50290	4,239,630	10.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,906.94000	2.90694	3,124,260	11.00		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2040 On 04/05/2023 Bond Future	11.43	Put			4,468.34000	4.46834	4,206,410	11.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,849.27000	2.84927	3,063,920	10.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,537.68000	4.53768	4,273,080	10.98		0.00	0	
Total R2040 Option										0.00	0	4,68
Total For R2040										0.00	0	129,04
R2044 On 04/08/2022 Bond Future			11.18858	80.54075	11.25284	80.10937		12.61		0.00	0	77,48
R2044 On 03/11/2022 Bond Future			11.33835	81.71589	11.40490	81.27899		12.10		0.00	0	
R2044 On 02/02/2023 Bond Future			11.47362	78.71158	11.54258	78.26815		12.38		0.00	0	
R2044 On 04/05/2023 Bond Future			11.60490	80.11083	11.67636	79.66011		11.90		0.00	0	
Total R2044 Future										0.00	0	77,48
R2044 On 04/08/2022 Bond Future	11.08	Call			1,315.73000	1.31573	1,490,260	11.86		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,484.89000	2.48489	2,228,040	11.86		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,345.86000	1.34586	1,522,920	11.88		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,446.60000	2.44660	2,192,280	11.88		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			1,376.36000	1.37636	1,555,940	11.90		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,408.78000	2.40878	2,156,980	11.90		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,715.53000	2.71553	2,940,010	11.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,682.21000	2.68221	2,469,790	11.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,647.15000	2.64715	2,868,270	11.97		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,744.62000	2.74462	2,528,840	11.97		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,681.24000	2.68124	2,904,040	11.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,713.27000	2.71327	2,499,170	11.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,627.99000	4.62799	4,357,390	11.69		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,074.15000	2.07415	2,248,470	11.70		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,588.09000	4.58809	4,318,980	11.70		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,018.87000	2.01887	2,190,210	11.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,667.92000	4.66792	4,395,830	11.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,046.54000	2.04654	2,219,370	11.69		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,933.74000	2.93374	3,136,980	11.63		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,571.19000	4.57119	4,323,710	11.63		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,963.10000	2.96310	3,167,610	11.64		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,535.60000	4.53560	4,289,390	11.64		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,904.52000	2.90452	3,106,500	11.62		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,607.01000	4.60701	4,358,270	11.62		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	77,48
R2048 On 04/08/2022 Bond Future			11.10618	83.98812	11.17541	83.50802		12.38		7,978,871.40	95	188,88
R2048 On 03/11/2022 Bond Future			11.25301	80.78925	11.32478	80.30288		12.53		0.00	0	
R2048 On 02/02/2023 Bond Future			11.38549	82.15075	11.45989	81.65706		12.13		0.00	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
R2048	On	04/05/2023	Bond Future			11.50599	79.17563	11.58305	78.67374	12.34	0.00	0	
Total R2048 Future											7,978,871.40	95	188,88
R2048	On	04/08/2022	Bond Future	9.70	Call			10.40000	0.01040	13,870	10.79	0.00	0
R2048	On	04/08/2022	Bond Future	9.70	Put			11,443.89000	11.44389	10,967,260	10.79	0.00	0
R2048	On	04/08/2022	Bond Future	10.20	Call			90.12000	0.09012	114,950	10.45	0.00	0
R2048	On	04/08/2022	Bond Future	10.20	Put			7,349.33000	7.34933	6,894,060	10.45	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Call			216.73000	0.21673	267,710	10.74	0.00	0
R2048	On	04/08/2022	Bond Future	10.98	Put			2,698.24000	2.69824	2,408,300	11.96	0.00	0
R2048	On	04/08/2022	Bond Future	10.99	Call			1,360.33000	1.36033	1,553,250	11.98	0.00	0
R2048	On	04/08/2022	Bond Future	10.99	Put			2,657.56000	2.65756	2,370,380	11.98	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Put			5,896.59000	5.89659	5,467,470	10.74	0.00	0
R2048	On	04/08/2022	Bond Future	11.00	Call			1,391.03000	1.39103	1,586,710	12.00	0.00	0
R2048	On	04/08/2022	Bond Future	11.00	Put			2,617.35000	2.61735	2,332,930	12.00	0.00	0
R2048	On	04/08/2022	Bond Future	10.90	Call			1,100.73000	1.10073	1,268,820	11.79	0.00	0
R2048	On	04/08/2022	Bond Future	10.90	Put			3,041.00000	3.04100	2,728,990	11.79	0.00	0
R2048	On	04/08/2022	Bond Future	10.98	Call			1,330.00000	1.33000	1,520,160	11.96	0.00	0
R2048	On	03/11/2022	Bond Future	11.30	Call			2,653.20000	2.65320	2,899,000	12.29	0.00	0
R2048	On	03/11/2022	Bond Future	11.30	Put			2,820.53000	2.82053	2,579,960	12.29	0.00	0
R2048	On	03/11/2022	Bond Future	11.31	Call			2,688.00000	2.68800	2,935,700	12.30	0.00	0
R2048	On	03/11/2022	Bond Future	11.31	Put			2,787.73000	2.78773	2,549,060	12.30	0.00	0
R2048	On	03/11/2022	Bond Future	11.32	Call			2,723.01000	2.72301	2,972,620	12.31	0.00	0
R2048	On	03/11/2022	Bond Future	11.32	Put			2,755.24000	2.75524	2,518,480	12.31	0.00	0
R2048	On	02/02/2023	Bond Future	11.08	Put			4,754.30000	4.75430	4,456,350	11.69	0.00	0
R2048	On	02/02/2023	Bond Future	11.06	Call			2,118.70000	2.11870	2,311,160	11.66	0.00	0
R2048	On	02/02/2023	Bond Future	11.06	Put			4,837.99000	4.83799	4,536,760	11.66	0.00	0
R2048	On	02/02/2023	Bond Future	11.07	Call			2,146.72000	2.14672	2,340,820	11.67	0.00	0
R2048	On	02/02/2023	Bond Future	11.07	Put			4,795.99000	4.79599	4,496,400	11.67	0.00	0
R2048	On	02/02/2023	Bond Future	11.08	Call			2,174.93000	2.17493	2,370,670	11.69	0.00	0
R2048	On	04/05/2023	Bond Future	11.35	Call			3,041.77000	3.04177	3,272,150	11.99	0.00	0
R2048	On	04/05/2023	Bond Future	11.35	Put			4,577.30000	4.57730	4,305,790	11.99	0.00	0
R2048	On	04/05/2023	Bond Future	11.33	Call			2,980.94000	2.98094	3,208,450	11.97	0.00	0
R2048	On	04/05/2023	Bond Future	11.33	Put			4,650.74000	4.65074	4,376,360	11.97	0.00	0
R2048	On	04/05/2023	Bond Future	11.34	Call			3,011.43000	3.01143	3,240,380	11.98	0.00	0
R2048	On	04/05/2023	Bond Future	11.34	Put			4,614.05000	4.61405	4,341,110	11.98	0.00	0
Total R2048 Option											0.00	0	3,48
Total For R2048											7,978,871.40	95	192,38
R209	On	04/08/2022	Bond Future			10.88457	69.69005	10.94856	69.35008		11.41	4,808,613.45	69
R209	On	03/11/2022	Bond Future			11.03908	67.56062	11.10528	67.21634		11.47	0.00	0
R209	On	02/02/2023	Bond Future			11.17485	68.69962	11.24332	68.35024		11.11	0.00	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	04/05/2023	Bond Future			11.30488	66.76845	11.37576	66.41335		11.19	0.00	0	
Total R209 Future												4,808,613.45	69	18,02
R209	On	04/08/2022	Bond Future	10.57	Call			651.01000	0.65101	749,480	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,697.91000	2.69791	2,456,410	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			668.71000	0.66871	769,030	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,660.42000	2.66042	2,420,770	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			686.82000	0.68682	789,000	10.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,623.41000	2.62341	2,385,620	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			249.18000	0.24918	287,760	10.03	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,339.59000	6.33959	6,033,890	10.03	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			1,854.06000	1.85406	2,017,110	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,350.37000	2.35037	2,169,140	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			34.08000	0.03408	40,850	10.16	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			10,704.27000	10.70427	10,366,760	10.16	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			70.38000	0.07038	83,330	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			9,171.06000	9.17106	8,839,730	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,303.58000	3.30358	3,528,960	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,301.69000	1.30169	1,182,790	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			770.29000	0.77029	862,220	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,013.34000	4.01334	3,760,990	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,828.71000	1.82871	1,990,380	11.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,377.41000	2.37741	2,194,800	11.19	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,879.60000	1.87960	2,044,020	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,323.58000	2.32358	2,143,720	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,905.32000	1.90532	2,071,120	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,297.02000	2.29702	2,118,540	11.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,814.59000	3.81459	3,592,920	10.35	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,473.17000	1.47317	1,602,060	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,781.80000	3.78180	3,561,310	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,431.96000	1.43196	1,558,500	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,847.38000	3.84738	3,624,540	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,452.60000	1.45260	1,580,310	10.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,235.60000	2.23560	2,392,940	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,632.31000	3.63231	3,434,550	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,258.68000	2.25868	2,417,030	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,604.03000	3.60403	3,407,280	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,212.64000	2.21264	2,368,970	10.86	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,660.78000	3.66078	3,462,010	10.86	0.00	0	
Total R209 Option												0.00	0	28,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R209												4,808,613.45	69	46,52
R210	On	04/08/2022	Bond Future			222.53445	222.53445	222.07541	222.07541			0.00	0	1,02
R210	On	03/11/2022	Bond Future			222.87627	222.87627	222.41261	222.41261			0.00	0	
R210	On	02/02/2023	Bond Future			226.67612	226.67612	226.20674	226.20674			0.00	0	
R210	On	04/05/2023	Bond Future			227.69227	227.69227	227.21647	227.21647			0.00	0	
Total R210 Future												0.00	0	1,02
Total For R210												0.00	0	1,02
R213	On	04/08/2022	Bond Future			10.43573	83.95523	10.51094	83.59090		8.86	22,080,225.49	263	26,98
R213	On	03/11/2022	Bond Future			10.62273	81.64011	10.70113	81.27123		8.87	0.00	0	
R213	On	02/02/2023	Bond Future			10.79112	83.01504	10.87297	82.64076		8.42	0.00	0	
R213	On	04/05/2023	Bond Future			10.94670	80.94033	11.03218	80.55994		8.57	0.00	0	
Total R213 Future												22,080,225.49	263	26,98
R213	On	04/08/2022	Bond Future	9.88	Call			297.72000	0.29772	361,580	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,420.65000	3.42065	3,120,180	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			307.36000	0.30736	372,780	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,379.59000	3.37959	3,080,680	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			317.22000	0.31722	384,210	7.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,338.80000	3.33880	3,041,460	7.99	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			479.45000	0.47945	551,490	8.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,653.14000	4.65314	4,356,300	8.10	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,263.92000	1.26392	1,406,000	8.58	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,836.85000	2.83685	2,610,050	8.58	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			104.49000	0.10449	124,790	8.13	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,929.88000	7.92988	7,581,300	8.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			120.22000	0.12022	143,150	8.12	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,629.34000	7.62934	7,283,390	8.12	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,322.41000	1.32241	1,468,740	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,751.21000	2.75121	2,528,660	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			640.67000	0.64067	729,720	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,117.21000	4.11721	3,837,380	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			944.55000	0.94455	1,061,470	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,389.11000	3.38911	3,137,150	8.43	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			1,283.17000	1.28317	1,426,670	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,808.02000	2.80802	2,582,640	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,302.81000	1.30281	1,447,730	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,779.62000	2.77962	2,555,660	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			4,134.29000	4.13429	3,874,310	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,696.39000	3.69639	3,452,870	7.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call			182.52000	0.18252	211,530	7.68	0.00	0	47

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	9.16	Put		8,505.20000	8.50520	8,159,930	7.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		758.06000	0.75806	849,850	7.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,819.58000	4.81958	4,537,090	7.70	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,037.11000	1.03711	1,151,410	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		690.89000	0.69089	623,120	9.66	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,052.58000	1.05258	1,168,050	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,101.91000	4.10191	3,843,100	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,068.20000	1.06820	1,184,830	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,069.72000	4.06972	3,812,070	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,265.86000	1.26586	1,396,620	7.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,409.20000	1.40920	1,549,490	8.03	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,461.85000	3.46185	3,227,860	8.03	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,457.41000	6.45741	6,763,920	9.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,019.90000	2.01990	2,186,040	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,375.07000	3.37507	3,160,820	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,040.43000	2.04043	2,207,600	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,350.29000	3.35029	3,137,070	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,061.38000	2.06138	2,229,600	8.25	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,325.95000	3.32595	3,113,780	8.25	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											22,080,225.49	263	32,27
R214	On	04/08/2022	Bond Future			11.13787	66.80133	11.21214	66.39350	12.42	39,279,182.04	588	14,78
R214	On	03/11/2022	Bond Future			11.28657	64.48922	11.36340	64.07604	12.56	0.00	0	
R214	On	02/02/2023	Bond Future			11.42077	65.57581	11.50027	65.15634	12.17	0.00	0	
R214	On	04/05/2023	Bond Future			11.54315	63.44602	11.62535	63.01957	12.33	0.00	0	
Total R214 Future											39,279,182.04	588	14,78
R214	On	04/08/2022	Bond Future	10.97	Call		965.63000	0.96563	1,118,050	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,310.50000	2.31050	2,055,090	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		988.28000	0.98828	1,143,010	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,276.74000	2.27674	2,023,640	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,011.36000	1.01136	1,168,410	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,243.47000	2.24347	1,992,690	12.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,189.16000	2.18916	2,402,180	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,207.35000	2.20735	2,007,190	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,133.52000	2.13352	2,343,340	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,258.91000	2.25891	2,055,550	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,161.34000	2.16134	2,372,760	12.37	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,233.10000	2.23310	2,031,340	12.37	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,866.98000	3.86698	3,608,040	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023	Bond Future	11.09	Call			1,620.86000	1.62086	1,782,810	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,833.70000	3.83370	3,576,180	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,576.67000	1.57667	1,735,780	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,900.49000	3.90049	3,640,130	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,598.68000	1.59868	1,759,210	11.39	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,394.03000	2.39403	2,587,900	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,733.91000	3.73391	3,501,330	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,418.00000	2.41800	2,613,070	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,704.56000	3.70456	3,473,180	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,369.93000	2.36993	2,562,590	11.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,763.20000	3.76320	3,529,410	11.99	0.00	0	
Total R214 Option												0.00	0	
Total For R214												39,279,182.04	588	14,75
Total for Bond												198,134,541.51	1,663	1,257,92
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			824.13300	824.13300	820.13500	820.13500				0.00	0	1,1
GOVI On 03/11/2022 GOVI			836.24500	836.24500	832.19500	832.19500				0.00	0	
GOVI On 02/02/2023 GOVI			850.29100	850.29100	846.18100	846.18100				0.00	0	
GOVI On 04/05/2023 GOVI			865.30400	865.30400	861.12700	861.12700				0.00	0	
Total GOVI Future										0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			8,750.00000	0.87500	48,730,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			8,650.00000	0.86500	48,630,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			8,550.00000	0.85500	48,530,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			117,650.00000	11.76500	158,150,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			117,850.00000	11.78500	158,350,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			117,750.00000	11.77500	158,250,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			46,490.00000	4.64900	5,390,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			46,590.00000	4.65900	5,490,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			46,390.00000	4.63900	5,290,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			82,570.00000	8.25700	124,340,000			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			82,470.00000	8.24700	124,240,000			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 Intere
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		82,670.00000	8.26700	124,440,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,11
Total for GOVI											0.00	0	1,11
AL37	On	04/08/2022	Index Future			825.40400	825.40400	821.57800	821.57800		0.00	0	
AL37	On	03/11/2022	Index Future			837.53500	837.53500	833.66000	833.66000		0.00	0	
AL37	On	02/02/2023	Index Future			851.60300	851.60300	847.67000	847.67000		0.00	0	
AL37	On	04/05/2023	Index Future			866.63900	866.63900	862.64300	862.64300		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			936.22200	936.22200	932.16300	932.16300		0.00	0	
AL7T	On	03/11/2022	Index Future			949.98100	949.98100	945.87100	945.87100		0.00	0	
AL7T	On	02/02/2023	Index Future			965.93800	965.93800	961.76800	961.76800		0.00	0	
AL7T	On	04/05/2023	Index Future			982.99300	982.99300	978.75500	978.75500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			835.68600	835.68600	831.62500	831.62500		0.00	0	13
ALBI	On	03/11/2022	Index Future			847.96800	847.96800	843.85400	843.85400		0.00	0	
ALBI	On	02/02/2023	Index Future			862.21100	862.21100	858.03700	858.03700		0.00	0	
ALBI	On	04/05/2023	Index Future			877.43500	877.43500	873.19200	873.19200		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			320.92000	320.92000	320.38000	320.38000		0.00	0	48
IGOV	On	03/11/2022	Index Future			325.71500	325.71500	325.16900	325.16900		0.00	0	
IGOV	On	02/02/2023	Index Future			331.26200	331.26200	330.71100	330.71100		0.00	0	
IGOV	On	04/05/2023	Index Future			337.18600	337.18600	336.62700	336.62700		0.00	0	
Total IGOV Future											0.00	0	48
Total For IGOV											0.00	0	48
Total for Index											0.00	0	62
JIBAR F	On	18/05/2022	Jibar Future			4.49500	95.50500	4.48500	95.51500		0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.93500	95.06500	4.95000	95.05000		0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.07500	94.92500	5.08500	94.91500		0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.46000	94.54000	5.48500	94.51500		0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.58500	94.41500	5.60500	94.39500		0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			5.93000	94.07000	5.99500	94.00500		0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.44500	93.55500	6.50500	93.49500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 15/03/2023 Jibar Future			6.94500	93.05500	7.05000	92.95000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.32000	92.68000	7.46000	92.54000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.60000	92.40000	7.76000	92.24000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.68500	92.31500	7.84000	92.16000				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.90500	92.09500	8.06000	91.94000				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										198,134,541.51	1,663	1,259,98
ABCPI3 On 07/12/2023 Spot Bond			2.39700	324.86695	2.39700	324.78311				0.00	0	100,000,00
Total ABCPI3 SPOT										0.00	0	100,000,00
Total For ABCPI3										0.00	0	100,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.98869				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.05196				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.63759	9.65000	103.61076				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.55500	91.22826	11.55500	91.20011				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.33268				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.01528				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.45507				0.00	0	
Total ABFN16 SPOT										0.00	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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.83818				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.26212				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.86252				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.95058				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.41713				0.00	0	15,500,000.00
Total ABFN25 SPOT										0.00	0	15,500,000.00
Total For ABFN25										0.00	0	15,500,000.00
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.74015				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.72500				0.00	2,530,000,000	832,500.00
Total ABFN28 SPOT										0.00	2,530,000,000	832,500.00
Total For ABFN28										0.00	2,530,000,000	832,500.00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.80774				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.68495				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.28319				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.41883				0.00	0	34,100,000.00
Total ABFN33 SPOT										0.00	0	34,100,000.00
Total For ABFN33										0.00	0	34,100,000.00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.43169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	99.99028				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.31979				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.03381				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.10938				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.22382				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.58242				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.47578				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.48789				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.49658				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.82109				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.01991				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.88720				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.89123				0.00	0	200,000,00
Total ABFN49 SPOT										0.00	0	200,000,00
Total For ABFN49										0.00	0	200,000,00
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.45370				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.79491				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5! On 30/03/2031 Spot Bond					0.00000	100.59598				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5! On 14/02/2025 Spot Bond					0.00000	99.99994				0.00	400,000,000	200,000,00
Total ABFN53 SPOT										0.00	400,000,000	200,000,00
Total For ABFN53										0.00	400,000,000	200,000,00
ABFN5! On 14/02/2027 Spot Bond					0.00000	99.99987				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5! On 14/02/2029 Spot Bond					0.00000	99.99987				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.35210				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.22293				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.46645				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.88756				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.94002				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.93872				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	150.28166				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	37.44828	100.00000	37.35865				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	159.36560				0.00	0	310,000,00
Total ABN61 SPOT										0.00	0	310,000,00
Total For ABN61										0.00	0	310,000,00
ABN62 On 31/03/2028 Spot Bond			3.56000	3.56000	3.56000	210.44731				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	238.87922				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.08500	7.08500	7.08500	102.10799				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.45000	8.45000	8.45000	111.87418				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	99.95440	5.55000	99.96960				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.61500	102.08708	5.61500	102.07180				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.14000	106.88881	8.14000	106.86563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.86000	107.74989	8.86000	107.72450				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.05500	106.24207	6.05500	106.22485				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.08900	104.13046	8.08900	104.10803				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.94981	100.00000	12.92131				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.50800	329.13281	1.50800	329.05582				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.32500	11.32500	11.32500	103.03630				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.03543				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00551				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.85172				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.00284				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.00284				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	101.02832				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.02832				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.85998				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.32740				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.95494				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.83561				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.97288				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.19090				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.55944				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.78682				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.59664				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.73927				0.00	0	940,000.00
Total AGT01 SPOT										0.00	0	940,000.00

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 AGT01										0.00	0	940,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	106.14882				0.00	0	1,500,000,00
Total AGT02 SPOT										0.00	0	1,500,000,00
Total For AGT02										0.00	0	1,500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.16809				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.86884				0.00	0	700,000,00
Total AGT04 SPOT										0.00	0	700,000,00
Total For AGT04										0.00	0	700,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.42685				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.44133				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.75000	99.02075	8.75000	98.99732				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.46326				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.53627				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.62734				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.38842				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.35576				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.77500	105.97873	6.77500	105.95923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.27527				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.42474				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.51671				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.62969				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.36437				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.76865				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.42465				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.51660				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.16008				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.47495				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.56041				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B On 21/08/2025 Spot Bond					0.00000	101.47063				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.43615				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.56258				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.51891				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.82176				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.22900				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.77500	104.05656	7.77500	104.03487				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.22200	106.20186	8.22200	106.17821				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.39500	92.69040	12.39500	92.65961				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.59000	189.00655	5.59000	188.94170				0.00	0	150,000,00
Total AIRL01 SPOT										0.00	0	150,000,00
Total For AIRL01										0.00	0	150,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	99.99469				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.91434				0.00	0	
Total APF07 SPOT										0.00	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 APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.36242				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.11714				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.16174				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.84607				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.14400				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.74000	254.26222	4.74000	254.18055				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.24000	221.18099	5.24000	221.10698				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.43000	200.95341	4.43000	200.89068				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.10621				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.84653				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.76000	117.56895	4.76000	117.53106				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.87857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.89086				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.97533				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.42912				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.27840				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.10323				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.88303				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.93182				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.88317				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.11521				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.90295				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.94596				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.91525				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.22500	4.22500	4.22500	111.01925				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	103.11935				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.06826				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.20825				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.12107				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.33181				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.87000	115.98066	4.87000	115.94292				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.96088				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.87850				0.00	37,400,000	18,700,000
Total ASN346 SPOT										0.00	37,400,000	18,700,000
Total For ASN346										0.00	37,400,000	18,700,000
ASN35(On 20/06/2024 Spot Bond					0.00000	100.93634				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92344				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92344				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.30938				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.30394				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.09305				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.93837				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.42418				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.03986				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.03986				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.47098				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.91441				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.93848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.99229				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.90842				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.05812				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.13829				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.68267				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.85508				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.88039				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.13259				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.62384				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.47224				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.41964				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.42331				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.69877				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.24659			8,724,000,000,000.00	800,000,000	400,000,000	
Total ASN470 SPOT									8,724,000,000,000.00	800,000,000	400,000,000	
Total For ASN470									8,724,000,000,000.00	800,000,000	400,000,000	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.25222				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.29243				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.69572				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.23584				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	108.37900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.19077				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.63837				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.93669				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.93669				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.22864				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.14500	99.49264	10.14500	99.46560				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.32500	99.08674	9.32500	99.06193				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.87500	97.86951	9.87500	97.84360				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.87500	97.86951	9.87500	97.84360				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.63094	9.10000	102.60583			9,100,000,000,000.00	1,000,000,000	500,000,00	
Total ASN522 SPOT									9,100,000,000,000.00	1,000,000,000	500,000,00	
Total For ASN522									9,100,000,000,000.00	1,000,000,000	500,000,00	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.19953	11.05000	103.16888			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	
Total For ASN525									0.00	0	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.18521	11.00000	103.15469			0.00	0	0	
Total ASN530 SPOT									0.00	0	0	
Total For ASN530									0.00	0	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.04195	10.50000	103.01282			0.00	0	0	
Total ASN532 SPOT									0.00	0	0	
Total For ASN532									0.00	0	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.04195	10.50000	103.01282			0.00	0	0	
Total ASN538 SPOT									0.00	0	0	
Total For ASN538									0.00	0	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.79144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.21311				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.72489				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.07061	10.60000	103.04121			12,720,000,000,000.00		1,200,000,000	600,000,000
Total ASN545 SPOT									12,720,000,000,000.00	1,200,000,000	600,000,000	
Total For ASN545									12,720,000,000,000.00	1,200,000,000	600,000,000	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.29420	10.47000	103.00431			0.00		0	
Total ASN557 SPOT									0.00	0	0	
Total For ASN557									0.00	0	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.05628	10.55000	103.02701			0.00		0	
Total ASN558 SPOT									0.00	0	0	
Total For ASN558									0.00	0	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.05948			0.00		0	
Total ASN560 SPOT									0.00	0	0	
Total For ASN560									0.00	0	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.37481			0.00		0	
Total ASN568 SPOT									0.00	0	0	
Total For ASN568									0.00	0	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.25293			0.00		0	
Total ASN569 SPOT									0.00	0	0	
Total For ASN569									0.00	0	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.78176			0.00		0	
Total ASN575 SPOT									0.00	0	0	
Total For ASN575									0.00	0	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.87854			0.00		0	
Total ASN579 SPOT									0.00	0	0	
Total For ASN579									0.00	0	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.21907			0.00		0	
Total ASN580 SPOT									0.00	0	0	
Total For ASN580									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
ASN58: On 14/11/2022 Spot Bond					0.00000	100.86408				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.43084				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	102.67454	9.22000	102.64898				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.56302				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.46134				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.36364				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.35558				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.59123				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.82505				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.25696				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.03884				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.19689				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.97527				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.78285				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.05077				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.92588				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.66466				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.74922				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.04322				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.14163				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.36768				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.24431				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.20360				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.63849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.94436				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.35271				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.94553				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.76748				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.87136				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.09529				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.14013				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.53497				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.64761				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.92505				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27955				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.24425				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.63325				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.23803				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.99060				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.99808				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.89348				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.12390				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.07214				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.94126				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.95684				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.42747				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.65348				0.00	0	
Total ASN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.72248				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.12632				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.45324				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.27214				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.23616				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.51901				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.95329				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.95319				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.96815				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.78770				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.22357				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN751 On 31/05/2022 Spot Bond					0.00000	101.20328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.22493				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.15820				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.57884	9.57884	9.57884	107.55474				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.42759				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	102.35794				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.05769				0.00	0	100,000,00
Total ASN797 SPOT										0.00	0	100,000,00
Total For ASN797										0.00	0	100,000,00
ASN80: On 08/06/2022 Spot Bond					0.00000	100.91685				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.25346				0.00	2,693,800,000	673,450,00
Total ASN803 SPOT										0.00	2,693,800,000	673,450,00
Total For ASN803										0.00	2,693,800,000	673,450,00
ASN80: On 31/01/2027 Spot Bond					0.00000	100.22185				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.22224				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.19578				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.96045				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.66168				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.80078				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.68079				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.70220				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.59718				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.63949				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.46670				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.63434				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76069				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.75865				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.65006				0.00	0	
Total ASN831 SPOT										0.00	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 ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.55909				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.55909				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.51002				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.44385				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.41761				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.41423				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.41423				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.42224				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.78835				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.28325				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.28594				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.29398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.32926				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.32697				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.89986				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.21566				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.88635				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.72513				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.03500	99.39707	7.03500	99.37829				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.69308				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.43868				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.10930				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.97500	8.97500	8.97500	103.22860				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			11.93500	11.93500	11.93500	102.24049				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.00118				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.86804				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.86870				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.80882				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.26494				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.84806				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.07944				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.17179				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.40763				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.29813				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.10843				0.00	0	
Total BAYA84 SPOT										0.00	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 BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.17077				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.16750				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.33928				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.13950				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.55754				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.30946				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.07830				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.10902				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.07788				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.32635				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.62892				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.35780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.32718				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.52397				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.70128				0.00	0	200,000,00
Total BAYB20 SPOT										0.00	0	200,000,00
Total For BAYB20										0.00	0	200,000,00
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.32674				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.88000	8.88000	8.88000	97.16673				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.20907				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.52705				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.21336				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.24135				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	97.26545				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.09468				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.15317				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.14932				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.76500	103.50486	7.76500	103.48335				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.57903				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.80401				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.76811				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.66652				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.51952				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.98411				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.96203				0.00	0	
Total BID08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.36818				0.00	27,840,000,000	13,920,000,000
Total BID10 SPOT										0.00	27,840,000,000	13,920,000,000
Total For BID10										0.00	27,840,000,000	13,920,000,000
BID11 On 15/11/2023 Spot Bond			6.51500	104.37798	6.51500	104.35980				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.95585				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.05834				0.00	0	10,000,000,000
Total BID13 SPOT										0.00	0	10,000,000,000
Total For BID13										0.00	0	10,000,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.49633				0.00	0	100,000,000
Total BID14 SPOT										0.00	0	100,000,000
Total For BID14										0.00	0	100,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.38385				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.32198				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.65215				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.16900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.27300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.54000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.93100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
BNPP1: On 23/05/2022 Spot Bond					0.00000	101.11205				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	101.03742				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.60377				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
Total BNPP20 SPOT										0.00	0	200,000,000,00
Total For BNPP20										0.00	0	200,000,000,00
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.71247				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.11841				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.72822				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.21167				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.00318				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.33242				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	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
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.74598				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF29: On 03/11/2022 Spot Bond					0.00000	100.19429				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30: On 03/11/2023 Spot Bond					0.00000	100.20131				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31: On 24/08/2022 Spot Bond					0.00000	99.95591				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF32: On 24/08/2024 Spot Bond					0.00000	100.09018				0.00	0	1,150,000,00
Total BPPF32 SPOT										0.00	0	1,150,000,00
Total For BPPF32										0.00	0	1,150,000,00
BPPF33: On 03/11/2022 Spot Bond					0.00000	100.17847				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	
BWZJ24: On 29/03/2024 Spot Bond					0.00000	100.83232				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ25: On 11/02/2025 Spot Bond					0.00000	100.27039				0.00	0	100,000,00
Total BWZJ25 SPOT										0.00	0	100,000,00
Total For BWZJ25										0.00	0	100,000,00
CBL29: On 30/04/2024 Spot Bond					0.00000	99.58705				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.25500				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.37500	109.31502	8.37500	109.29038				0.00	0	
Total CCT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.62500	110.52581	8.62500	110.50017				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.22500	106.60547	9.22500	106.57934				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.64500	10.64500	10.64500	102.22938				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.30301				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.71971				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.83517				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.48574				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.51384				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.89527	4.77000	103.31000				0.00	0	1,980,000,00
Total CLN315 SPOT										0.00	0	1,980,000,00
Total For CLN315										0.00	0	1,980,000,00
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.95777				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN345 On 20/03/2024 Spot Bond			7.53000	106.74803	7.53000	106.72659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.14744	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.22645				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.36420				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.78478				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.93240	10.98000	100.90308				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	113.72515	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.94593				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39 On 14/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.26000	148.67711	5.26000	148.62716				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.70000	147.01233	5.70000	146.96121				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	99.94077				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.77500	103.19586	6.77500	103.17696				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	101.09423				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	101.52592				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.17500	108.04006	7.17500	108.01937				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	103.02876				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.63889				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.67197				0.00	0	
Total CLN502 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.22237				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.58513				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.19742				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.80915				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	98.04101				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.62455	9.96000	101.59772				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.43280	10.01000	100.40646				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.83527				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.60107	9.60000	103.57413				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.07486				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	101.28325				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	101.65344	9.20000	101.62855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.79630				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.57208				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.77575				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	99.93814				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.07486				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.02089				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.48539				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.10500	104.02448	10.10500	103.99616				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.78590				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.35480				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.54757				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	145.72400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.33057				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.09281				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.57500	103.85242	9.57500	103.82559				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.62500	102.41003	9.62500	102.38387				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.71500	101.42479	9.71500	101.39864				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.36274				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	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.06534				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.86215				0.00	0	
Total CLN558 SPOT										0.00	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 CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.60232				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	123.37300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.02974				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	99.96838	10.19000	100.02150				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.57500	101.83495	9.57500	101.80907				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.44394				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.03931				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	102.39385				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.26495				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.02501				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.80500	100.63890	9.80500	100.61273				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.06857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.02541				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.06513				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.11056				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.46689				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.76633				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.10367				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.25690				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.22811				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.47257				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.25479				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.80957				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	101.16363				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.98841				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.00714				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.35498				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.96888				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.68000	151.30594	3.68000	121.94751				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.59418				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.81979				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.39038				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.80226				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.72639				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.06856				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.06856				0.00	0	
Total CLN599 SPOT										0.00	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 CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00714				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00714				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.39260				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.17072				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.06226				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.31942				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.48177				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.39626				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.42401	9.32000	100.39902				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.38375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.61073				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.18517				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.35090				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.58749				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.74724				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.17198				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.30512				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.31871				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.28729				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.37497				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.36048				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.73500	104.27073	6.73500	104.25166				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	99.94283				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.59829				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.42500	62.72712	12.42500	82.96033				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	99.96794				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.27500	100.15182	10.27500	100.12411				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.94308				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	99.91701				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.76165				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.11882				0.00	0	
Total CLN634 SPOT										0.00	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 CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.68298				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.88830				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.94332				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.23833				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	99.93843				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.42912				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.88773				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.98942				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.52428				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.99103				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.08260				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.28775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	99.94332				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	99.95382				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.94332				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.13300				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.14689				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.50816				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.23900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.85500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	140.34500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.54965				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.85758				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.93255				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.03658				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.64420				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.36954				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.93761				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22348	152.68994	4.22348	124.04883				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.22348	152.68994	4.22348	124.04963				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.93639				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.93312				0.00	0	
Total CLN677 SPOT										0.00	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 CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.94534				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.49456				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.77610				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.09917				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.90654				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.93051				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.28568				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.09495				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.09473				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.96779				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.80589				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.96795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.97739				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	86.24889				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	84.72231		6,873,000,000,000.00		600,000,000	300,000,000	
Total CLN698 SPOT								6,873,000,000,000.00		600,000,000	300,000,000	
Total For CLN698								6,873,000,000,000.00		600,000,000	300,000,000	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.15528				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.17647				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.01771				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.44192		8,688,000,000,000.00		800,000,000	400,000,000	
Total CLN702 SPOT								8,688,000,000,000.00		800,000,000	400,000,000	
Total For CLN702								8,688,000,000,000.00		800,000,000	400,000,000	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.43226				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.81679		8,880,000,000,000.00		800,000,000	400,000,000	
Total CLN705 SPOT								8,880,000,000,000.00		800,000,000	400,000,000	
Total For CLN705								8,880,000,000,000.00		800,000,000	400,000,000	
CLN706 On 19/08/2025 Spot Bond					0.00000	99.93149				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.09017				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.94669				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.21294				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	83.45725				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.96030				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.05729				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.95267				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.95267				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.95267				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.24660				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.99116				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.23864				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.56265				0.00	0	
Total CLN721 SPOT										0.00	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 CLN721										0.00	0	
CLN72: On 01/06/2026 Spot Bond					0.00000	101.13147				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.27653				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.87934				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.87934				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.87934				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89431				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89431				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89431				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.78942				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.83391				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.47649				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.00916				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	95.51451				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.04335				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.08819				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.49900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.17694				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.94414				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.99300				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.17454				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.50915				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.58684				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.96789				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.24995				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.08117				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.72443				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.12642				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.07760				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	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 CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.55127				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.50695				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.65702				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.21943				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.35526				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.87175				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.12642				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	101.01066				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.53795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.95317				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.20858				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.15318				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.45252				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.25938				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.60000	6.60000	6.60000	118.46957				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.41393				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.70825				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.21658				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.21834				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.49568				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.25164				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.22711				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.23097				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.92203				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	100.84801				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.92203				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.97952				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.84320				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN792 SPOT										0.00	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 CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.15909				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.92209				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.25190				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.25326				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.25326				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.46997				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.27873				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	100.21939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.61586				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.25515				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.33316				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.23062				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.98018				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.88000	97.18980	8.88000	97.16673				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.98835				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.48391				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.06847				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.93865				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.93865				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	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
CLN815 On 31/01/2025 Spot Bond					0.00000	100.25177				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.25200				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.25515				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.21662				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.38941				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.21802				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.23082				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	4,500,000,000	4,500,000,000	
Total CLN823 SPOT									450,000,000,000.00	4,500,000,000	4,500,000,000	
Total For CLN823									450,000,000,000.00	4,500,000,000	4,500,000,000	
COJ05 On 05/06/2023 Spot Bond			8.11500	109.50077	8.11500	109.47685			0.00	0		
Total COJ05 SPOT									0.00	0		
Total For COJ05									0.00	0		
COJ08 On 22/06/2026 Spot Bond			10.84500	106.54682	10.84500	106.51591			0.00	0		
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		
COJG0 On 09/06/2024 Spot Bond			9.17500	106.28488	9.17500	106.25868			0.00	0		
Total COJG01 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.61000	102.33326	7.61000	102.31237			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.63500	91.30298	12.63500	91.27242			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.22500	96.61914	11.22500	96.59016			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.97500	9.97500	9.97500	107.31800			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.40667			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.33348			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.89006			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.15750			0.00	0	900,000,00
Total DSY02 SPOT									0.00	0	900,000,00
Total For DSY02									0.00	0	900,000,00
DSY03 On 21/11/2024 Spot Bond			9.97500	9.97500	9.97500	100.91449			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.48938			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.19362			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.03500	104.37871	7.03500	104.35878			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.67982	100.00000	59.54628				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.67982	100.00000	59.54628				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.55500	105.78526	7.55500	105.76359				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	102.32696	9.69000	102.30021				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.32696	9.69000	102.30021				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.17500	99.88597	10.17500	99.85860				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.55500	91.45129	12.55500	91.42053				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	102.42418	10.10000	102.39631				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.42418	10.10000	102.39631				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	101.29448				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.38931				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.21001				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.54426				0.00	20,000,000	20,000,000
Total DVF25 SPOT										0.00	20,000,000	20,000,000
Total For DVF25										0.00	20,000,000	20,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	97.71771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.35776				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.10696				0.00	0	100,000,00
Total DVFB24 SPOT										0.00	0	100,000,00
Total For DVFB24										0.00	0	100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.81346				0.00	0	200,000,00
Total DVFB25 SPOT										0.00	0	200,000,00
Total For DVFB25										0.00	0	200,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.57335				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19034				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.27538				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.20043				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.41309				0.00	0	1,600,000,00
Total DVFB30 SPOT										0.00	0	1,600,000,00
Total For DVFB30										0.00	0	1,600,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.73766				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.16628				0.00	0	700,000,00
Total DVFC26 SPOT										0.00	0	700,000,00
Total For DVFC26										0.00	0	700,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.20839				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			7.08500	106.53863	7.08500	106.51848				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.00000	115.09769	5.00000	115.06008				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.76000	104.23224	4.76000	104.19864				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	141.16215	2.25000	141.12625				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.85500	152.41362	3.85500	152.36847				0.00	0	1,000,000,00
Total EL28 SPOT										0.00	0	1,000,000,00
Total For EL28										0.00	0	1,000,000,00
EL29 On 19/11/2029 Spot Bond			3.71200	140.21984	3.71200	140.17858				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.75500	136.95092	3.75500	136.91047				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.69000	118.97487	4.69000	118.93683				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.73000	106.37064	4.73000	106.33643				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	141.16215	2.25000	141.12625				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	157.17456				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.63830				0.00	0	
Total ELN002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN002										0.00	0	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	119.89161				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	119.00145				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	116.48424				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	108.25661				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	104.43210				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	106.13210				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	87.79298				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	90.81718				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	94.48693				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				290,000,000,000,000.00	12,900,000,000	12,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total ELN018 SPOT									10,000,000,000,000.00	12,900,000,000	12,900,000,000
Total For ELN018									10,000,000,000,000.00	12,900,000,000	12,900,000,000
EMM03 On 04/05/2024 Spot Bond			10.28500	99.93818	10.28500	99.91094			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.21500	12.21500	12.21500	92.30551			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.26500	12.26500	12.26500	96.41283			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			10.37500	10.37500	10.37500	103.84674			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.37500	10.37500	10.37500	103.89991			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.21500	12.21500	12.21500	75.25298			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.57000	11.57000	11.57000	101.65401			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.21500	12.21500	12.21500	96.05406			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.24712			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.10870			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.04015			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	101.01467				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.11281				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.29404				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.33068				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.17547				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.03565				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.09393				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.95842				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.16524				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.76181				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.43797				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.23173				0.00	16,200,000,000	8,100,000,000
Total EQT005 SPOT										0.00	16,200,000,000	8,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EQT005										0.00	16,200,000,000	8,100,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.21163				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.88479				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.62294				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.09102				0.00	0	1,000,000,000
Total EQT009 SPOT										0.00	0	1,000,000,000
Total For EQT009										0.00	0	1,000,000,000
EQT009 On 12/11/2024 Spot Bond					0.00000	100.46612				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.98404				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.23630				0.00	4,600,000,000	9,900,000,000
Total ERS3B7 SPOT										0.00	4,600,000,000	9,900,000,000
Total For ERS3B7										0.00	4,600,000,000	9,900,000,000
ERS3C7 On 17/05/2022 Spot Bond					0.00000	99.98297				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	100.24875				0.00	0	3,500,000,000
Total ERS3C7 SPOT										0.00	0	3,500,000,000
Total For ERS3C7										0.00	0	3,500,000,000
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.31097				0.00	0	3,400,000,000
Total ERS3C6 SPOT										0.00	0	3,400,000,000
Total For ERS3C6										0.00	0	3,400,000,000
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.98742				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.18652				0.00	0	19,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total ERSA27 SPOT									0.00	0	19,380,000.00
Total For ERSA27									0.00	0	19,380,000.00
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.98319			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38500	105.48032	6.38500	105.46201		95,072,650,000.00		14,890,000	1,314,890,000
Total ES23 SPOT								95,072,650,000.00		14,890,000	1,314,890,000
Total For ES23								95,072,650,000.00		14,890,000	1,314,890,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.06509	10.00000	103.03732		0.00		0	
Total ES23/R2023 SPOT								0.00		0	
Total For ES23/R2023								0.00		0	
ES26 On 02/04/2026 Spot Bond			9.37500	96.08523	9.37500	96.06118		16,307,370,000,000.00		1,739,452,800	7,220,050,100
Total ES26 SPOT								16,307,370,000,000.00		1,739,452,800	7,220,050,100
Total For ES26								16,307,370,000,000.00		1,739,452,800	7,220,050,100
ES26/R On 02/04/2026 Spot Bond			7.85000	100.95120	7.85000	100.92996		0.00		0	
Total ES26/R186 SPOT								0.00		0	
Total For ES26/R186								0.00		0	
ES33 On 15/09/2033 Spot Bond			11.67500	75.38831	11.73500	75.06342		360,477,300,000.00		30,876,000	321,018,900
Total ES33 SPOT								360,477,300,000.00		30,876,000	321,018,900
Total For ES33								360,477,300,000.00		30,876,000	321,018,900
ES33/R On 15/09/2033 Spot Bond			7.50000	101.26846	7.50000	101.24819		0.00		0	
Total ES33/R209 SPOT								0.00		0	
Total For ES33/R209								0.00		0	
ES42 On 25/04/2042 Spot Bond			12.05500	73.86554	12.12500	73.43634		18,072,395,499,000.00		1,499,161,800	2,200,000,000
Total ES42 SPOT								18,072,395,499,000.00		1,499,161,800	2,200,000,000
Total For ES42								18,072,395,499,000.00		1,499,161,800	2,200,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.50163	8.50000	100.47877		0.00		0	
Total ES42/R214 SPOT								0.00		0	
Total For ES42/R214								0.00		0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.06357		0.00		0	
Total EXX04 SPOT								0.00		0	
Total For EXX04								0.00		0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.10743		0.00		0	
Total EXX05 SPOT								0.00		0	
Total For EXX05								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.11769				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.93630				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.19191				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.28099				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.49375				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.18556				0.00	0	300,000,00
Total FIFG01 SPOT										0.00	0	300,000,00
Total For FIFG01										0.00	0	300,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.19742				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.88608				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.87866				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.87682				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.04982				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.99604				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.11076				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.40336				0.00	0	1,000,000,00
Total FRB25 SPOT										0.00	0	1,000,000,00
Total For FRB25										0.00	0	1,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.84406				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.95500	108.72596	8.95500	108.69979				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.71982				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.31511				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.87500	98.27008	8.87500	98.24677				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.86769				0.00	9,843,800,000	2,460,950,00
Total FRB31 SPOT										0.00	9,843,800,000	2,460,950,00
Total For FRB31										0.00	9,843,800,000	2,460,950,00
FRBI23 On 07/12/2023 Spot Bond			2.40800	324.81464	2.40800	324.73072				0.00	0	376,000,00
Total FRBI23 SPOT										0.00	0	376,000,00
Total For FRBI23										0.00	0	376,000,00
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	159.34486				0.00	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 FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.63000	209.72047	3.63000	209.65947				0.00	0	1,451,000,00
Total FRBI28 SPOT										0.00	0	1,451,000,00
Total For FRBI28										0.00	0	1,451,000,00
FRBI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	111.40424				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	232.52232				0.00	0	3,000,00
Total FRBI33 SPOT										0.00	0	3,000,00
Total For FRBI33										0.00	0	3,000,00
FRBI46 On 31/03/2046 Spot Bond			4.96000	100.21599	4.96000	100.18328				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.97500	101.83185	4.97500	101.79842				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			8.21126	8.21126	8.21126	82.29978				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			8.29151	8.29151	8.29151	81.38201				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	154.08212				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.91493				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.19727				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.29237				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.77912				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	101.36718				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.04328				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	117.12284				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.05201				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.94542				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	115.03549				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.91899				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.18359				0.00	0	
Total FRC290 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.53156				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.39550				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.77683				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.56129				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.94046				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.19315				0.00	600,000,000	300,000,000
Total FRC306 SPOT										0.00	600,000,000	300,000,000
Total For FRC306										0.00	600,000,000	300,000,000
FRC306 On 31/05/2024 Spot Bond					0.00000	102.67683				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.90097				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.02520				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.11804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.96511				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.12897				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.29587				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.01323				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.11779				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.25575				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.03547				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.68071				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.52396				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.72254				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.23692				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.16113				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.43566				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.80717				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.79907				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.45674				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.31526				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.30929				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.93786				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.46496				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.19536				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.69977				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.45788				0.00	0	
Total FRC348 SPOT										0.00	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 FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.37241				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.31000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.41412				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.65519				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.37809				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	100.44591				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.39237				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.39443				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.12132				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.44857				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.30231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.77251				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.09079				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.83310				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.11132				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.48922				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.51082				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.51700				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.52429				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.40094				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.39924				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.59136				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.68311				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.35727				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.34987				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.93378				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.12470				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.05049				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.16777				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.33363				0.00	0	
Total FRC389 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.41456				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.21794				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.41456				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.03811				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.99030				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.33360				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.42846				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.94811				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.46093				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.64279				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.15313				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000.00	15,000,000,000	15,000,000,000
Total FRC402 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For FRC402										10,000,000,000,000.00	15,000,000,000	15,000,000,000
FRI33 On 28/02/2033 Spot Bond			4.40000	108.15241	4.40000	108.11879				176,000,000,000.00	40,000,000	160,000,000
Total FRI33 SPOT										176,000,000,000.00	40,000,000	160,000,000
Total For FRI33										176,000,000,000.00	40,000,000	160,000,000
FRI38 On 31/01/2038 Spot Bond			4.61000	119.77680	4.61000	119.73867				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.52905				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.64740				0.00	180,000,000	480,000,000
Total FRJ23 SPOT										0.00	180,000,000	480,000,000
Total For FRJ23										0.00	180,000,000	480,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.39249				0.00	0	300,000,000
Total FRJ24 SPOT										0.00	0	300,000,000
Total For FRJ24										0.00	0	300,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.17277				0.00	200,000,000	200,000,000
Total FRJ25 SPOT										0.00	200,000,000	200,000,000
Total For FRJ25										0.00	200,000,000	200,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.54671				0.00	4,081,840,000	1,020,460,000
Total FRJ26 SPOT										0.00	4,081,840,000	1,020,460,000
Total For FRJ26										0.00	4,081,840,000	1,020,460,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.68596				0.00	440,000,000	440,000,000
Total FRJ27 SPOT										0.00	440,000,000	440,000,000
Total For FRJ27										0.00	440,000,000	440,000,000
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.39553				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.38757				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.72347				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.40608				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.86838				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.16300	4.16300	4.16300	109.94758				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.58000	4.58000	4.58000	120.18608				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.94921				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.72000	118.15295	4.72000	118.11497				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.69000	232.49070	4.69000	232.41633				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.86000	116.12399	4.86000	116.08624				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	231.78171				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.41000	155.93129	3.41000	155.88671				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	108.04418	3.70500	108.01242				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.66000	119.03540	4.66000	118.99735				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.84000	229.33826	4.84000	229.26399				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.89000	228.29892	4.89000	228.22467				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.94000	157.84198	2.94000	157.79885				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.92000	227.67806	4.92000	227.60383				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.86000	116.12399	4.86000	116.08624				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.24000	202.99707	4.24000	202.93472				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.61000	105.93843	5.61000	105.90186				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.13000	204.19107	4.13000	204.12896				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.19000	203.53882	4.19000	203.47656				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.43000	217.42965	5.43000	217.35577				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.56000	106.58317	5.56000	106.54650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	116.08624				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.84000	116.41127	4.84000	116.37350				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.00000	205.61254	4.00000	205.55070				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.20000	221.98072	5.20000	221.90668				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.13000	204.19107	4.13000	204.12896				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.13000	204.19107	4.13000	204.12896				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.53100	210.83542	3.53100	210.77468				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.71000	154.72633	3.71000	154.68083				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.48000	200.41953	4.48000	200.35668				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.52000	199.99358	4.52000	199.93066				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.68000	154.84633	3.68000	154.80091				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			3.99500	205.66744	3.99500	205.60561				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	199.82431				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.45062				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.43645				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.47674				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.99913				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.90334				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	173.00378				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	131.41619				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	174.74068				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	152.17332				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.16329				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.18556				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.06596				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.29413				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	100.54603				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	99.96835				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: 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	
FRS21: 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	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.81853				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.20365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.93786				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.47129				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	99.99983				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	106.32110				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23i 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	
FRS23j On 13/10/2023 Spot Bond					0.00000	107.41232				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.66411				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24l On 04/12/2022 Spot Bond					0.00000	101.70958				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24m On 12/12/2025 Spot Bond					0.00000	67.72214				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24n On 09/12/2023 Spot Bond					0.00000	101.81161				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24o On 29/12/2025 Spot Bond					0.00000	104.05497				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24p On 19/01/2024 Spot Bond					0.00000	100.71490				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24q 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	
FRS25r On 22/02/2024 Spot Bond					0.00000	96.44841				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25s On 02/03/2024 Spot Bond					0.00000	101.14256				0.00	0	
Total FRS255 SPOT										0.00	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 FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	105.70989				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.31695				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.60839				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.90701				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.84711				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.91333				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	102.59131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.13095				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	98.05299				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.90826				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	99.96781				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 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	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.12530				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.27901				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	101.17697				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	100.95948				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.09000	10.09000	10.09000	98.63266				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 28/02/2031 Spot Bond			10.09000	10.09000	10.09000	98.63266				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.34901				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.80286				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.47900	11.47900	11.47900	92.29077				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	92.73763				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	86.27375				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	90.86970				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
Total FRS299 SPOT										0.00	0	4,000,000.00

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 FRS299									0.00	0	4,000,000.00
FRS30 On 13/05/2027 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 FRS300 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For FRS300									10,000,000,000,000.00	20,000,000,000	20,000,000,000
FRS30 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRS301 SPOT									0.00	0	
Total For FRS301									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.71000	1.71000	1.71000	328.07824			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	329.46227	1.44000	329.38582			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	329.33728			0.00	0	30,000,000
Total FRS43 SPOT									0.00	0	30,000,000
Total For FRS43									0.00	0	30,000,000
FRS62 On 04/11/2026 Spot Bond					0.00000	100.19279			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.56000	111.72734	4.56000	111.69190			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.21000	73.40348	4.21000	116.83563			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	158.25046			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	157.10396			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	324.24549			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.07500	6.07500	6.07500	102.88192			0.00	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 FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.11500	110.64895	8.11500	110.62477				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.12500	107.45786	8.12500	107.43423				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.89500	103.32807	8.89500	103.30350			17,828,307,207,000.00		2,004,306,600	8,000,000,00
Total FRX26 SPOT									17,828,307,207,000.00		2,004,306,600	8,000,000,00
Total For FRX26									17,828,307,207,000.00		2,004,306,600	8,000,000,00
FRX27 On 07/03/2027 Spot Bond			8.99500	106.52142	8.99500	106.49597			2,698,500,000,000.00		300,000,000	3,800,000,00
Total FRX27 SPOT									2,698,500,000,000.00		300,000,000	3,800,000,00
Total For FRX27									2,698,500,000,000.00		300,000,000	3,800,000,00
FRX28 On 26/07/2028 Spot Bond			8.88500	108.86380	8.88500	108.83765			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.88000	102.13637	9.88000	102.10915			3,754,400,000,000.00		380,000,000	190,000,00
Total FRX30 SPOT									3,754,400,000,000.00		380,000,000	190,000,00
Total For FRX30									3,754,400,000,000.00		380,000,000	190,000,00
FRX31 On 21/02/2031 Spot Bond			9.74500	100.78031	9.74500	100.75382			75,426,300,000,000.00		7,740,000,000	5,470,000,00
Total FRX31 SPOT									75,426,300,000,000.00		7,740,000,000	5,470,000,00
Total For FRX31									75,426,300,000,000.00		7,740,000,000	5,470,000,00
FRX32 On 31/03/2032 Spot Bond			9.84500	105.52811	9.84500	105.50041			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.42500	73.07836	11.42500	73.05618			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.89521			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.23085			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.93984				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.94252				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.94067				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.94013				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.36034				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.38154				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.39211				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.34530				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.43300				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.34603				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.46365				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.24842				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.64730				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.68042				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	117.69527	3.77000	117.66052				0.00	0	480,000,00
Total GRL35 SPOT										0.00	0	480,000,00
Total For GRL35										0.00	0	480,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.79097				0.00	0	200,000,00
Total GRT07 SPOT										0.00	0	200,000,00
Total For GRT07										0.00	0	200,000,00
GRT17 On 17/10/2023 Spot Bond			6.65400	105.47790	6.65400	105.45904				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.72349				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.38500	105.29245	7.38500	105.27159				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.43701				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.16553				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.07805				0.00	19,960,000,000	9,980,000,00
Total GRT24G SPOT										0.00	19,960,000,000	9,980,000,00
Total For GRT24G										0.00	19,960,000,000	9,980,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.75419				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.60669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.78266				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	101.07101				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.84305				0.00	0	100,000,00
Total GRT30 SPOT										0.00	0	100,000,00
Total For GRT30										0.00	0	100,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	101.18321				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.52502				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.26974				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.31366				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.83534				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.74467				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20206				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.55262				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	99.69033				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.93720				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.97359				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.73828				0.00	90,000,000	290,000,000
Total GRT47 SPOT										0.00	90,000,000	290,000,000
Total For GRT47										0.00	90,000,000	290,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	100.73904				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.57322				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.86206				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.20885				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.05740				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.87863				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.69003				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.13622				0.00	0	
Total HC5T5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.40422				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.61063				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.18420				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.09086				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.74709				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.73463				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.80823				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.10000	326.28360	2.10000	326.20203				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	333.66226				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.49500	101.49300	10.49500	101.46433				0.00	0	2,400,000,00
Total HWAY30 SPOT										0.00	0	2,400,000,00
Total For HWAY30										0.00	0	2,400,000,00
HWAY3 On 28/02/2033 Spot Bond			4.65000	80.29422	4.65000	108.34675				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.46500	88.31166	11.46500	88.28447			99,848,685,000.00		8,709,000	4,445,928,70

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 HWAY34 SPOT									99,848,685,000.00	8,709,000	4,445,928,70
Total For HWAY34									99,848,685,000.00	8,709,000	4,445,928,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.73372	100.00000	11.70746			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.66500	86.60539	11.66500	86.57828			0.00	0	5,090,000,00
Total HWAY35 SPOT									0.00	0	5,090,000,00
Total For HWAY35									0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.73119	100.00000	11.70494			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.50283			0.00	0	15,200,000,00
Total HWF11 SPOT									0.00	0	15,200,000,00
Total For HWF11									0.00	0	15,200,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.34780			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.19378			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.20000	160.90796	2.26000	160.61579			333,206,389,560,000.00	151,457,449,800	541,978,457,60
Total I2025 SPOT									13,206,389,560,000.00	151,457,449,800	541,978,457,60
Total For I2025									13,206,389,560,000.00	151,457,449,800	541,978,457,60
I2029 On 31/03/2029 Spot Bond			3.27000	117.95522	3.30000	117.69802			93,045,591,738,000.00	28,454,309,400	292,049,828,00
Total I2029 SPOT									13,045,591,738,000.00	28,454,309,400	292,049,828,00
Total For I2029									13,045,591,738,000.00	28,454,309,400	292,049,828,00
I2033 On 28/02/2033 Spot Bond			3.90000	113.37443	3.90000	113.34071			356,685,954,300,000.00	91,457,937,000	351,540,044,00
Total I2033 SPOT									16,685,954,300,000.00	91,457,937,000	351,540,044,00
Total For I2033									16,685,954,300,000.00	91,457,937,000	351,540,044,00
I2038 On 31/01/2038 Spot Bond			3.95500	130.01346	3.96000	129.89239			149,042,891,207,000.00	37,684,675,400	359,331,165,20
Total I2038 SPOT									19,042,891,207,000.00	37,684,675,400	359,331,165,20
Total For I2038									19,042,891,207,000.00	37,684,675,400	359,331,165,20
I2046 On 31/03/2046 Spot Bond			3.96000	118.08190	3.96000	118.04651			13,427,731,152,000.00	3,390,841,200	409,289,214,40
Total I2046 SPOT									13,427,731,152,000.00	3,390,841,200	409,289,214,40
Total For I2046									13,427,731,152,000.00	3,390,841,200	409,289,214,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			3.94000	122.68048	3.97500	121.84920		25,035,646,500,000.00	6,354,225,000	446,081,073,80	
Total I2050 SPOT								25,035,646,500,000.00	6,354,225,000	446,081,073,80	
Total For I2050								25,035,646,500,000.00	6,354,225,000	446,081,073,80	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.10458		0.00	0	200,000,00	
Total IBG01 SPOT								0.00	0	200,000,00	
Total For IBG01								0.00	0	200,000,00	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.10830		0.00	0	400,000,00	
Total IBG02 SPOT								0.00	0	400,000,00	
Total For IBG02								0.00	0	400,000,00	
IBL101 On 24/05/2022 Spot Bond			6.49000	6.49000	6.49000	99.85796		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	99.89380		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.17000	325.94893	2.17000	325.86685		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.37266		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	100.16323		0.00	0		
Total IBL124 SPOT								0.00	0		
Total For IBL124								0.00	0		
IBL129 On 30/05/2022 Spot Bond					0.00000	101.16601		0.00	0		
Total IBL129 SPOT								0.00	0		
Total For IBL129								0.00	0		
IBL130 On 22/07/2022 Spot Bond					0.00000	100.39100		0.00	0		
Total IBL130 SPOT								0.00	0		
Total For IBL130								0.00	0		
IBL132 On 12/08/2024 Spot Bond					0.00000	100.06327		0.00	0		
Total IBL132 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.01818				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52218				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.88728				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.24709				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.17096				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.10550				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.94203				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.91601				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.72631				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.87666				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.87174				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.95758				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.35247				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.12379				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.21930				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.49377				0.00	0	400,000,00
Total IBL162 SPOT										0.00	0	400,000,00
Total For IBL162										0.00	0	400,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.50956				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.25972				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.05491				0.00	4,507,080,000	1,981,770,00
Total IBL168 SPOT										0.00	4,507,080,000	1,981,770,00
Total For IBL168										0.00	4,507,080,000	1,981,770,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.40250				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.41525				0.00	420,000,000	910,000,00
Total IBL178 SPOT										0.00	420,000,000	910,000,00
Total For IBL178										0.00	420,000,000	910,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	99.86864				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.07918				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.98628				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.01828				0.00	0	600,000,0€
Total IBL191 SPOT										0.00	0	600,000,0€
Total For IBL191										0.00	0	600,000,0€
IBL192 On 08/10/2026 Spot Bond					0.00000	100.59200				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.43931				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.13407				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.11587				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.08724				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.09959				0.00	0	400,000,0€
Total IBL200 SPOT										0.00	0	400,000,0€
Total For IBL200										0.00	0	400,000,0€
IBL201 On 02/12/2026 Spot Bond					0.00000	101.13545				0.00	800,000,000	800,000,0€
Total IBL201 SPOT										0.00	800,000,000	800,000,0€
Total For IBL201										0.00	800,000,000	800,000,0€
IBL202 On 02/12/2022 Spot Bond					0.00000	100.47123				0.00	0	
Total IBL202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.23971				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.18431				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.99947				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.12889				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.18389				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.20579				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.96961				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.89718				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	99.89718				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	99.89718				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	99.89718				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.95833				0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL215 SPOT										0.00	1,200,000,000	600,000,000
Total For IBL215										0.00	1,200,000,000	600,000,000
IBL216 On 18/03/2025 Spot Bond					0.00000	100.99115				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.89065				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.69088				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.78468				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.83468				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.48980				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00		3,000,000,000	3,000,000,000
Total IBL222 SPOT									10,000,000,000,000.00		3,000,000,000	3,000,000,000
Total For IBL222									10,000,000,000,000.00		3,000,000,000	3,000,000,000
IBL223 On 10/05/2027 Spot Bond					0.00000	100.10582				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.19500	107.45816	7.19500	107.43719				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.56500	102.05062	5.56500	102.03515				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.69856				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			9.40000	104.91590	9.40000	104.88928				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.81500	102.53926	10.81500	102.60395				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.99500	107.71146	9.99500	107.68260				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.82573				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.32144				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.99438				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.11457				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.15685				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.02810				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.30256				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.54878				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.00004				0.00	0	
Total IDCP07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.72500	103.76306	8.72500	103.73872				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.76395				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.40541				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.92626				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.60603				0.00	4,378,280,000	1,094,570,000
Total INLV07 SPOT										0.00	4,378,280,000	1,094,570,000
Total For INLV07										0.00	4,378,280,000	1,094,570,000
INLV08 On 12/06/2026 Spot Bond					0.00000	105.83701				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.35244				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.57711				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.95230				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.92843				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.90747				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.06368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.17655				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.44088				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.11346				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.11509				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.22335				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.58378				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.75751				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.03180				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.08137				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.55988				0.00	650,000,000	325,000,000
Total IPFG01 SPOT										0.00	650,000,000	325,000,000
Total For IPFG01										0.00	650,000,000	325,000,000
IV019 On 31/03/2028 Spot Bond			4.79000	197.14539	4.79000	197.08194				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	101.48070				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.76718				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.69000	198.19482	4.69000	198.13159				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.99991				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.80085				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.46320				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.58991				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.19281				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.50969				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.05391				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.15745				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.77849				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.62957				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01789				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.97798	7.40000	102.95743				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.74504				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.75703				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.09821	7.23000	102.07829				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.05798				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.52837	7.45000	101.50809				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.33341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.53072	3.91012	102.51987				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.51313				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.97013				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.24222				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.82787				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.12787				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.84107				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.28869				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.42500	6.42500	6.42500	101.84122				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.12500	7.12500	7.12500	100.53244				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.31817				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	100.29253				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.75912				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.56693	8.45000	100.54419				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.80517				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.71452				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.62402				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.54183				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.25599				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.16538				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	4.75000				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.90000	4.90000	4.90000	99.05585				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			4.90000	4.90000	4.90000	98.87178				0.00	0	
Total IVZ097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ097										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	101.12567				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	101.61087				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond					0.00000	99.88192				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.43362				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	99.96955				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.47021				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.72856				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.29846				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	101.03625				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	101.03961				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.09312				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	500,000,00
Total For KAP022										0.00	0	500,000,00
KAP02 On 04/03/2027 Spot Bond					0.00000	101.17732				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.54155				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.56291				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.82115				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.47500	117.45074	9.47500	117.42119				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.98500	102.35765	6.98500	102.33858				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.28280				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.90624				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	104.01464				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.79632				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.13624				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.78747				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.93684				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.93521				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.03221				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.84854				0.00	300,000,000	700,000,000
Total MBF065 SPOT										0.00	300,000,000	700,000,000
Total For MBF065										0.00	300,000,000	700,000,000
MBF06: On 17/11/2023 Spot Bond					0.00000	100.12148				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	101.04983				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.41108				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.96522				0.00	0	600,000,000
Total MBF071 SPOT										0.00	0	600,000,000
Total For MBF071										0.00	0	600,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	100.52140				0.00	0	100,000,000
Total MBP038 SPOT										0.00	0	100,000,000
Total For MBP038										0.00	0	100,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	99.89577				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.26657				0.00	200,000,000,000	100,000,000,000
Total MBP043 SPOT										0.00	200,000,000,000	100,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP043										0.00	200,000,000,000	100,000,000,000
MBP04 On 27/09/2023 Spot Bond					0.00000	101.04888				0.00	100,050,000,000	50,050,000,000
Total MBP045 SPOT										0.00	100,050,000,000	50,050,000,000
Total For MBP045										0.00	100,050,000,000	50,050,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	99.85455				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.13697				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.03132				0.00	490,000,000	1,840,000,000
Total MBP050 SPOT										0.00	490,000,000	1,840,000,000
Total For MBP050										0.00	490,000,000	1,840,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.27696				0.00	260,000,000,000	130,000,000,000
Total MBP051 SPOT										0.00	260,000,000,000	130,000,000,000
Total For MBP051										0.00	260,000,000,000	130,000,000,000
MBP05 On 26/03/2024 Spot Bond					0.00000	100.71446				0.00	0	0
Total MBP052 SPOT										0.00	0	0
Total For MBP052										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			8.72500	8.72500	8.72500	110.01256				0.00	0	218,000,000
Total MMIG04 SPOT										0.00	0	218,000,000
Total For MMIG04										0.00	0	218,000,000
MMIG0 On 12/08/2022 Spot Bond			6.50400	103.82050	6.50400	103.80229				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.03209				0.00	0	300,000,000
Total MMIG06 SPOT										0.00	0	300,000,000
Total For MMIG06										0.00	0	300,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.14165				0.00	0	410,000,000
Total MMIG07 SPOT										0.00	0	410,000,000
Total For MMIG07										0.00	0	410,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	102.26262				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.37500	103.71027	9.37500	103.68417				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 MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.58201				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.62500	94.64628	9.62500	93.67877				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.82255				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.01559				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.52458				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.04729				0.00	0	13,385,000,00
Total MTN12 SPOT										0.00	0	13,385,000,00
Total For MTN12										0.00	0	13,385,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	103.42712				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.01682				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.18113				0.00	0	350,000,00
Total MTN16 SPOT										0.00	0	350,000,00
Total For MTN16										0.00	0	350,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.89802				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.31733				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	101.77817				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.97898				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.53665				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.42282				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.32000	99.21988	9.32000	99.19492				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.33139				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.35153				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.95090				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.79903				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.97200				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.57826				0.00	3,726,080,000	931,520,000
Total MTN29 SPOT										0.00	3,726,080,000	931,520,000
Total For MTN29										0.00	3,726,080,000	931,520,000
MTN30 On 15/09/2028 Spot Bond					0.00000	101.98875				0.00	0	
Total MTN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.70175				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.88452				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.87696				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	99.87687				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	99.87875				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.83805				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.05819				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.24515				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.41695				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.71500	100.71065	6.71500	100.69228				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.07500	106.30072	7.07500	106.28031				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.25500	103.87089	10.25500	103.84220				0.00	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 NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.65499				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.26070				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35008				0.00	0	100,000,00
Total NBG04G SPOT										0.00	0	100,000,00
Total For NBG04G										0.00	0	100,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.38043				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.25786				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.96356				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.64000	106.81201	6.64000	106.79306				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.65500	106.76749	7.65500	106.74534				0.00	0	225,000,00
Total NBK16A SPOT										0.00	0	225,000,00
Total For NBK16A										0.00	0	225,000,00
NBK17 On 22/04/2026 Spot Bond			8.78900	104.45739	8.78900	104.43284		319,919,600,000.00		36,400,000	36,400,000	634,700,00
Total NBK17A SPOT								319,919,600,000.00		36,400,000	36,400,000	634,700,00
Total For NBK17A								319,919,600,000.00		36,400,000	36,400,000	634,700,00
NBK19 On 01/06/2022 Spot Bond			6.47000	104.54203	6.47000	104.52355				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.45500	114.72373	7.45500	114.70067				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			9.36000	108.49857	9.36000	108.47116				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.97500	101.95493	5.97500	101.93835				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.85300	108.47587	7.85300	108.45279				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.89500	108.67159	8.89500	108.64546				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			6.39500	6.39500	6.39500	105.67358				0.00	0	12,770,000,00
Total NBK25A SPOT										0.00	0	12,770,000,00
Total For NBK25A										0.00	0	12,770,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	102.03382				0.00	0	460,000,00
Total NBK25B SPOT										0.00	0	460,000,00
Total For NBK25B										0.00	0	460,000,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	51.16089	100.00000	51.04828				0.00	0	3,800,000,00
Total NBK26A SPOT										0.00	0	3,800,000,00
Total For NBK26A										0.00	0	3,800,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.66646				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.79000	107.99321	8.79000	107.96797				0.00	0	102,000,00
Total NBK27A SPOT										0.00	0	102,000,00
Total For NBK27A										0.00	0	102,000,00
NBK28/ On 02/08/2023 Spot Bond			6.02800	107.44799	6.02800	107.43037				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.29500	110.74720	8.29500	110.72233				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.66500	107.06648	6.66500	107.04709				0.00	0	10,000,00
Total NBK30A SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK30A										0.00	0	10,000,00
NBK31 On 09/11/2023 Spot Bond			6.19500	104.67723	6.19500	104.65988				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.71985				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.02248				0.00	0	570,000,00
Total NBK35B SPOT										0.00	0	570,000,00
Total For NBK35B										0.00	0	570,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.55857				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.05000	11.05000	11.05000	77.33676				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.93793				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.07349				0.00	0	324,000,00
Total NBK43B SPOT										0.00	0	324,000,00
Total For NBK43B										0.00	0	324,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.38776				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.85967				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.12207				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.84128				0.00	0	100,000,00
Total NBK49B SPOT										0.00	0	100,000,00
Total For NBK49B										0.00	0	100,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.89596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.22518				0.00	0	100,000,00
Total NBK52B SPOT										0.00	0	100,000,00
Total For NBK52B										0.00	0	100,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.57244				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.49196				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.36750				0.00	0	100,000,00
Total NBKB55 SPOT										0.00	0	100,000,00
Total For NBKB55										0.00	0	100,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.34273				0.00	0	23,130,000,00
Total NBKB56 SPOT										0.00	0	23,130,000,00
Total For NBKB56										0.00	0	23,130,000,00
NBK5 On 01/08/2026 Spot Bond					0.00000	100.30931				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.67694				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.31064				0.00	0	800,000,00
Total NBKB59 SPOT										0.00	0	800,000,00
Total For NBKB59										0.00	0	800,000,00
NBK6 On 24/02/2025 Spot Bond					0.00000	101.40781				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.56922				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.43471				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	

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 15/04/2028 Spot Bond					0.00000	100.93358				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.93849				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			10.22000	102.37380	10.22000	102.34607				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.93100				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.87500	102.63946	9.87500	102.61258				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.93849				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.95033				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.96530				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.12860				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.12860				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.47948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.68370				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.52357				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.39492				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.38483				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.60759				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.11610				0.00	4,517,800,000	1,129,450,00
Total NGL08 SPOT										0.00	4,517,800,000	1,129,450,00
Total For NGL08										0.00	4,517,800,000	1,129,450,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.01151				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.85022				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.70881				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.49498				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.56894				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	104.51807				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.92942				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.69983				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.20898				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.70695				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.26084				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.10426				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.52347				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.38897				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.88202				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.57577				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.29778				0.00	0	
Total NHM015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.33852				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.16541				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.95537				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.88591				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.22938				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	228.22467				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.50000	3.50000	3.50000	211.12528				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	157.49183				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.77000	3.77000	3.77000	114.24980				0.00	0	1,178,000,00
Total NI29 SPOT										0.00	0	1,178,000,00
Total For NI29										0.00	0	1,178,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	118.26149				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	157.06321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.64794	3.45000	260.57326				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	157.88084				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.14500	3.14500	3.14500	215.18796				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.29000	213.57804	3.29000	213.51789				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.82500	91.04661	4.82500	116.58949				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.06863				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.72737				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.10811				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.95916				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.26762				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.65975				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	100.53039				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.88426				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.45688				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.20001				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.62244				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.92528				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.88255				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.57548				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	152.37797				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.05745				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.15541				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	146.01697				0.00	0	
Total NN049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.05253				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.86912				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.77797				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.21847				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.78557				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.10408				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.44685				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.78273				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.36714				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.19990				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.96759				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.03607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.97834				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.05361				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.03607				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.54343				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.70256				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.53101				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.31998				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01:On 12/06/2025 Spot Bond					0.00000	93.33549				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	117.17000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	111.83000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01:On 15/07/2025 Spot Bond					0.00000	119.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

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 07/07/2025 Spot Bond					0.00000	117.64000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	116.75049				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.70676				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	88.84967				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.70676				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										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	89.35783				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	89.96889				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.75170				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	103.04770				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	99.84089				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.24839				0.00	0	
Total NNF078 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF078										0.00	0	
NNF081 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	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.32663				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.14738				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.36467				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.37370				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.28752				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.07193				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.19060				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.46457				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.40096				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.17407				0.00	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	113.21962				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.20810				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07500	102.79739	7.07500	102.77810				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.37000	207.32837	2.37000	207.27501				0.00	0	1,000,000,00
Total NRA023 SPOT										0.00	0	1,000,000,00
Total For NRA023										0.00	0	1,000,000,00
NRA02 On 30/11/2028 Spot Bond			10.98500	111.43484	10.98500	111.40210			45,234,033,000.00		4,117,800	422,803,30
Total NRA028 SPOT									45,234,033,000.00		4,117,800	422,803,30
Total For NRA028									45,234,033,000.00		4,117,800	422,803,30
NRA02 On 30/11/2028 Spot Bond			100.00000	18.24777	100.00000	18.20716				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	100.21156				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.81993				0.00	0	4,000,000,00
Total NTC26 SPOT										0.00	0	4,000,000,00
Total For NTC26										0.00	0	4,000,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.96488				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.97682				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 Intert
NTC31 On 10/06/2022 Spot Bond					0.00000	101.11434				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.02889				0.00	0	19,200,000.00
Total NTC32 SPOT										0.00	0	19,200,000.00
Total For NTC32										0.00	0	19,200,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.28750				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	99.84826				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.00697				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.43587				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.17500	108.65267	8.17500	108.62901				0.00	0	2,058,500.00
Total OML07 SPOT										0.00	0	2,058,500.00
Total For OML07										0.00	0	2,058,500.00
OML09 On 14/09/2022 Spot Bond			6.66000	103.19055	6.66000	103.17213				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.55000	109.90685	8.55000	109.88184				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	101.56056				0.00	3,229,520,000	1,607,380.00
Total OML11 SPOT										0.00	3,229,520,000	1,607,380.00
Total For OML11										0.00	3,229,520,000	1,607,380.00
OML12 On 12/11/2025 Spot Bond					0.00000	102.67751				0.00	2,325,800,000	581,450.00
Total OML12 SPOT										0.00	2,325,800,000	581,450.00
Total For OML12										0.00	2,325,800,000	581,450.00
OML13 On 23/09/2026 Spot Bond					0.00000	101.06917				0.00	0	1,100,000.00
Total OML13 SPOT										0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML13										0.00	0	1,100,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.42269				0.00	400,000,000	5,460,000,00
Total PEP01 SPOT										0.00	400,000,000	5,460,000,00
Total For PEP01										0.00	400,000,000	5,460,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.32676				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.90264				0.00	2,579,640,000	644,910,00
Total PEP03 SPOT										0.00	2,579,640,000	644,910,00
Total For PEP03										0.00	2,579,640,000	644,910,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.25255				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.29897				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.66418				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.33426				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.34500	112.31258	8.47500	111.77610				929,958,840,214,500.00	2,028,754,804,100	1,152,815,349,80
Total R186 SPOT										929,958,840,214,500.00	2,028,754,804,100	1,152,815,349,80
Total For R186										929,958,840,214,500.00	2,028,754,804,100	1,152,815,349,80
R197 On 07/12/2023 Spot Bond			1.07000	331.26288	1.10000	331.04264				113,072,617,652,000.00	105,675,343,600	31,918,406,50
Total R197 SPOT										113,072,617,652,000.00	105,675,343,600	31,918,406,50
Total For R197										113,072,617,652,000.00	105,675,343,600	31,918,406,50
R202 On 07/12/2033 Spot Bond			3.89000	250.21206	3.89000	250.13741				206,732,516,562,000.00	53,144,605,800	94,823,520,70
Total R202 SPOT										206,732,516,562,000.00	53,144,605,800	94,823,520,70
Total For R202										206,732,516,562,000.00	53,144,605,800	94,823,520,70
R2023 On 28/02/2023 Spot Bond			5.40000	103.41957	5.47500	103.34631				443,140,200,000,000.00	82,063,000,000	493,800,000,00
Total R2023 SPOT										443,140,200,000,000.00	82,063,000,000	493,800,000,00
Total For R2023										443,140,200,000,000.00	82,063,000,000	493,800,000,00
R2030 On 31/01/2030 Spot Bond			9.99000	91.79588	10.07000	91.37805				952,569,679,761,000.00	3,698,955,923,900	1,283,764,988,30

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									52,569,679,761,000.00	698,955,923,900	283,764,988,30
Total For R2030									52,569,679,761,000.00	698,955,923,900	283,764,988,30
R2032 On 31/03/2032 Spot Bond			10.40000	87.96527	10.46500	87.58183			259,714,635,840,000.00	313,434,099,600	513,348,739,30
Total R2032 SPOT									59,714,635,840,000.00	313,434,099,600	513,348,739,30
Total For R2032									59,714,635,840,000.00	313,434,099,600	513,348,739,30
R2035 On 28/02/2035 Spot Bond			10.73000	89.10700	10.79500	88.67759			993,798,071,092,000.00	744,995,160,400	280,706,766,50
Total R2035 SPOT									13,798,071,092,000.00	744,995,160,400	280,706,766,50
Total For R2035									13,798,071,092,000.00	744,995,160,400	280,706,766,50
R2037 On 31/01/2037 Spot Bond			10.88000	85.19190	10.95000	84.72674			957,803,424,512,000.00	271,856,932,400	178,354,894,20
Total R2037 SPOT									57,803,424,512,000.00	271,856,932,400	178,354,894,20
Total For R2037									57,803,424,512,000.00	271,856,932,400	178,354,894,20
R2040 On 31/01/2040 Spot Bond			10.99000	87.22215	11.05500	86.75677			116,048,990,600,000.00	283,534,940,000	106,291,410,80
Total R2040 SPOT									16,048,990,600,000.00	283,534,940,000	106,291,410,80
Total For R2040									16,048,990,600,000.00	283,534,940,000	106,291,410,80
R2044 On 31/01/2044 Spot Bond			11.02500	83.90724	11.08500	83.46929			525,358,806,487,500.00	591,869,279,500	668,056,961,70
Total R2044 SPOT									25,358,806,487,500.00	591,869,279,500	668,056,961,70
Total For R2044									25,358,806,487,500.00	591,869,279,500	668,056,961,70
R2048 On 28/02/2048 Spot Bond			10.95500	82.98456	11.02000	82.49858			999,898,702,197,000.00	3,012,313,893,400	3,420,939,205,00
Total R2048 SPOT									19,898,702,197,000.00	012,313,893,400	420,939,205,00
Total For R2048									19,898,702,197,000.00	012,313,893,400	420,939,205,00
R209 On 31/03/2036 Spot Bond			10.72500	68.85732	10.78500	68.51182			185,049,552,825,000.00	576,694,597,000	663,521,153,70
Total R209 SPOT									15,049,552,825,000.00	576,694,597,000	663,521,153,70
Total For R209									15,049,552,825,000.00	576,694,597,000	663,521,153,70
R210 On 31/03/2028 Spot Bond			2.75400	219.82486	2.79000	219.33999			307,166,759,334,000.00	111,534,771,000	266,926,644,30
Total R210 SPOT									17,166,759,334,000.00	111,534,771,000	266,926,644,30
Total For R210									17,166,759,334,000.00	111,534,771,000	266,926,644,30
R213 On 28/02/2031 Spot Bond			10.24500	82.95207	10.31500	82.58047			818,581,687,859,500.00	275,117,783,100	677,920,591,20
Total R213 SPOT									18,581,687,859,500.00	275,117,783,100	677,920,591,20
Total For R213									18,581,687,859,500.00	275,117,783,100	677,920,591,20
R214 On 28/02/2041 Spot Bond			10.98500	66.00315	11.05500	65.59096			127,829,303,341,500.00	648,869,303,900	749,494,148,00
Total R214 SPOT									17,829,303,341,500.00	648,869,303,900	749,494,148,00
Total For R214									17,829,303,341,500.00	648,869,303,900	749,494,148,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.50468			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	101.18953				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.23897				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.71300				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.98084				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.92154				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.90739				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.78925				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.93991				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.76553				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.46415				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.18168				0.00	120,000,000	160,000,000
Total RDFB27 SPOT										0.00	120,000,000	160,000,000
Total For RDFB27										0.00	120,000,000	160,000,000
RED13: On 13/05/2026 Spot Bond					0.00000	100.38639				0.00	0	
Total RED131 SPOT										0.00	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 RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.02323				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.31857				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.85309				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	99.97148				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.44809				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.75900				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.79826				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.79209				0.00	0	3,584,707,10
Total RED704 SPOT										0.00	0	3,584,707,10
Total For RED704										0.00	0	3,584,707,10
RED70: On 17/04/2023 Spot Bond					0.00000	101.19018				0.00	0	4,215,292,90
Total RED705 SPOT										0.00	0	4,215,292,90
Total For RED705										0.00	0	4,215,292,90
RES40 On 13/10/2022 Spot Bond					0.00000	100.55929				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.25164				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.61986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.88949				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.15301				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.92619				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.06271				0.00	1,200,000,000	600,000,000
Total RFCA1 SPOT										0.00	1,200,000,000	600,000,000
Total For RFCA1										0.00	1,200,000,000	600,000,000
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.13299				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.21618				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.41934				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	
RW23 On 10/12/2023 Spot Bond			7.12500	107.59416	7.12500	107.57346				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.51500	94.46502	12.51500	94.43352				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.61500	98.87542	11.61500	98.84475				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	101.35926				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.75000	99.05611	10.75000	99.02762				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.63500	105.60067	5.63500	105.58440				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										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	100.19811				0.00	600,000,000	300,000,00
Total SBN02 SPOT										0.00	600,000,000	300,000,00
Total For SBN02										0.00	600,000,000	300,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	100.20752				0.00	600,000,000	300,000,00
Total SBN03 SPOT										0.00	600,000,000	300,000,00
Total For SBN03										0.00	600,000,000	300,000,00
SBS20 On 15/05/2026 Spot Bond			8.63500	104.74970	8.63500	104.72563				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.27181				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.67000	106.36721	7.67000	106.34510				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.72000	98.09002	8.72000	98.06690				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.19500	106.52934	9.19500	106.50303				0.00	0	10,000,000,00
Total SBS31 SPOT										0.00	0	10,000,000,00
Total For SBS31										0.00	0	10,000,000,00
SBS34 On 19/09/2024 Spot Bond			8.02000	105.95600	8.02000	105.93336				0.00	0	
Total SBS34 SPOT										0.00	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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.18000	104.85645	8.18000	104.83324				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.19000	100.34828	10.19000	100.32073				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.26000	101.86284	6.26000	101.84589				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.50500	106.46825	8.50500	106.44415				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.43000	105.99297	9.43000	105.96643				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.31500	105.77839	6.31500	105.76022				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.62536				0.00	4,121,280,000	1,150,320,000
Total SBS47 SPOT										0.00	4,121,280,000	1,150,320,000
Total For SBS47										0.00	4,121,280,000	1,150,320,000
SBS51 On 31/01/2024 Spot Bond			7.66500	7.66500	7.66500	106.13521				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.66772				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.32237				0.00	4,759,680,000	1,189,920,000
Total SBS53 SPOT										0.00	4,759,680,000	1,189,920,000
Total For SBS53										0.00	4,759,680,000	1,189,920,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.10666				0.00	3,831,560,000	1,107,890,000
Total SBS55 SPOT										0.00	3,831,560,000	1,107,890,000
Total For SBS55										0.00	3,831,560,000	1,107,890,000
SBS56 On 12/06/2022 Spot Bond			4.81500	104.11789	4.81500	104.10420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.05014				0.00	2,902,560,000	1,288,140,000
Total SBS57 SPOT										0.00	2,902,560,000	1,288,140,000
Total For SBS57										0.00	2,902,560,000	1,288,140,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.08880				0.00	3,403,320,000	850,830,000
Total SBS58 SPOT										0.00	3,403,320,000	850,830,000
Total For SBS58										0.00	3,403,320,000	850,830,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.73424				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.48211				0.00	10,000,000	310,000,000
Total SBS62 SPOT										0.00	10,000,000	310,000,000
Total For SBS62										0.00	10,000,000	310,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	100.97178				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.85522				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.46238				0.00	0	400,000,000
Total SBS65 SPOT										0.00	0	400,000,000
Total For SBS65										0.00	0	400,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.85165				0.00	0	300,000,000
Total SBS66 SPOT										0.00	0	300,000,000
Total For SBS66										0.00	0	300,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.82168				0.00	2,246,160,000	561,540,000
Total SBS67 SPOT										0.00	2,246,160,000	561,540,000
Total For SBS67										0.00	2,246,160,000	561,540,000
SBS68 On 21/11/2024 Spot Bond					0.00000	99.98812				0.00	3,047,040,000	761,760,000
Total SBS68 SPOT										0.00	3,047,040,000	761,760,000
Total For SBS68										0.00	3,047,040,000	761,760,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.22235				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.01522				0.00	0	500,000,00
Total SBS70 SPOT										0.00	0	500,000,00
Total For SBS70										0.00	0	500,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.94211				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.54600				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.29404				0.00	30,000,000	30,000,00
Total SBS74 SPOT										0.00	30,000,000	30,000,00
Total For SBS74										0.00	30,000,000	30,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.30775				0.00	30,000,000	30,000,00
Total SBS75 SPOT										0.00	30,000,000	30,000,00
Total For SBS75										0.00	30,000,000	30,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	100.32333				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.44700	324.62927	2.44700	324.54508				0.00	0	229,500,00
Total SBSI11 SPOT										0.00	0	229,500,00
Total For SBSI11										0.00	0	229,500,00
SBSI14 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	230.30900			9,580,000,000,000.00	2,000,000,000	1,000,000,00	
Total SBSI14 SPOT									9,580,000,000,000.00	2,000,000,000	1,000,000,00	
Total For SBSI14									9,580,000,000,000.00	2,000,000,000	1,000,000,00	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.77163				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.43955				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.84634				0.00	0	500,000,00
Total SBT102 SPOT										0.00	0	500,000,00
Total For SBT102										0.00	0	500,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.90089				0.00	3,000,000,000	2,200,000,00
Total SBT103 SPOT										0.00	3,000,000,000	2,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT103										0.00	3,000,000,000	2,200,000,000
SBT103 On 30/09/2025 Spot Bond					0.00000	105.01473				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.57725				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.97458				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.35659				0.00	0	2,000,000,000
Total SBT201 SPOT										0.00	0	2,000,000,000
Total For SBT201										0.00	0	2,000,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.64917				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.84500	109.83199	6.84500	109.81169				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.05445				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.38263				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.06566				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.55364				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.67460				0.00	105,800,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	105,800,000	3,000,000,00
Total For SBT209										0.00	105,800,000	3,000,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.68413				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.99983				0.00	3,758,200,000	1,099,550,00
Total SLI5 SPOT										0.00	3,758,200,000	1,099,550,00
Total For SLI5										0.00	3,758,200,000	1,099,550,00
SLI6 On 16/08/2028 Spot Bond					0.00000	99.99982				0.00	2,213,760,000	553,440,00
Total SLI6 SPOT										0.00	2,213,760,000	553,440,00
Total For SLI6										0.00	2,213,760,000	553,440,00
SLI7 On 16/08/2028 Spot Bond			9.42500	97.40182	9.42500	97.37705				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.03687				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17000	105.06937	7.17000	105.04915				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.94955				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.30499				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			010,000,000,000,000.00	130,100,000,000	100,000,000,000	
Total SNT06 SPOT									10,000,000,000,000.00	130,100,000,000	100,000,000,000	
Total For SNT06									10,000,000,000,000.00	130,100,000,000	100,000,000,000	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.16799				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	99.88891				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.16249				0.00	0	
Total SPDA13 SPOT										0.00	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 SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.89799				0.00	800,000,000	
Total SPDA14 SPOT										0.00	800,000,000	
Total For SPDA14										0.00	800,000,000	
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.89572				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.87615				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.03817				0.00	0	350,000,00
Total SPG005 SPOT										0.00	0	350,000,00
Total For SPG005										0.00	0	350,000,00
SPG00: On 18/06/2022 Spot Bond					0.00000	100.92534				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.33512				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.76057				0.00	0	200,000,00
Total SPG008 SPOT										0.00	0	200,000,00
Total For SPG008										0.00	0	200,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.60932				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.20639				0.00	0	5,000,000,00
Total SPG010 SPOT										0.00	0	5,000,000,00
Total For SPG010										0.00	0	5,000,000,00
SSA07: On 15/05/2023 Spot Bond					0.00000	101.35282				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	100.77237				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	156.79858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011: On 21/12/2026 Spot Bond			8.45000	111.89962	8.45000	111.87418				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021: On 28/02/2031 Spot Bond			9.80500	85.19077	9.80500	85.16861				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021: On 07/12/2023 Spot Bond					0.00000	99.33220				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040: On 13/10/2023 Spot Bond					0.00000	100.55212				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040: On 13/10/2023 Spot Bond			6.87500	104.75098	6.87500	104.73164				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041: On 31/01/2038 Spot Bond			4.76000	117.56895	4.76000	117.53106				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043: On 09/02/2027 Spot Bond					0.00000	98.97991				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.22626				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.08290				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050: On 08/12/2023 Spot Bond			2.13000	2.13000	2.13000	326.05831				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 26/10/2022 Spot Bond					0.00000	100.32896				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	100.20658				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.59904				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	157.30796				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	116.08624				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	111.61488				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	205.88041				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.29488				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.27172				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.04655				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.02289				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.51455				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.26518				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.92661				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.56383				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.81249				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.12968				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.18251				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	230.83367				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.92742				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.57339				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.11719				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.42033				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.19475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.73500	88.21983	10.73500	88.19435				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.10542				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.12000	204.30003	4.12000	204.23794				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.94500	227.16223	4.94500	227.08802				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.09389				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	100.98440				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.91347				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.04578				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.54782				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.43583				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.39375				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

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 03/11/2023 Spot Bond					0.00000	100.27584				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.21126				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.16554				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	101.20573				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	99.90439				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	101.05769				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15(On 29/06/2022 Spot Bond					0.00000	100.72224				0.00	0	100,000,00
Total SSN152 SPOT										0.00	0	100,000,00
Total For SSN152										0.00	0	100,000,00
SSN15(On 01/07/2022 Spot Bond					0.00000	100.68881				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.69004				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.68758				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15(On 30/06/2022 Spot Bond					0.00000	100.68881				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.64289				0.00	0	
Total SSN157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.64519				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.64519				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16: On 05/07/2022 Spot Bond					0.00000	100.62960				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.53834				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	100.36410				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.94000	101.30841	8.94000	101.28422				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM: On 21/08/2022 Spot Bond					0.00000	101.13726				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11: On 21/02/2024 Spot Bond					0.00000	101.24529				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12: On 21/02/2024 Spot Bond					0.00000	101.24069				0.00	600,000,000	
Total T17A12 SPOT										0.00	600,000,000	
Total For T17A12										0.00	600,000,000	
T17A21: On 21/02/2026 Spot Bond					0.00000	101.29798				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22: On 21/02/2026 Spot Bond					0.00000	101.27500				0.00	600,000,000	
Total T17A22 SPOT										0.00	600,000,000	
Total For T17A22										0.00	600,000,000	
T17A31: On 21/02/2026 Spot Bond			7.21000	101.67706	7.21000	101.65717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.79451	7.72000	101.77321				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.99940				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.89091				0.00	40,000,000	490,000,0€
Total TFS148 SPOT										0.00	40,000,000	490,000,0€
Total For TFS148										0.00	40,000,000	490,000,0€
TFS154 On 06/07/2023 Spot Bond					0.00000	101.13280				0.00	100,000,000	100,000,0€
Total TFS154 SPOT										0.00	100,000,000	100,000,0€
Total For TFS154										0.00	100,000,000	100,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.49846				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.39807				0.00	690,000,000	690,000,0€
Total TFS157 SPOT										0.00	690,000,000	690,000,0€
Total For TFS157										0.00	690,000,000	690,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.28487				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.10844				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.62104				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.49888				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.86449				0.00	100,000,000	100,000,00
Total TFS164 SPOT										0.00	100,000,000	100,000,00
Total For TFS164										0.00	100,000,000	100,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	100.30900				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.43944				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.69702				0.00	300,000,000	300,000,00
Total TFS167 SPOT										0.00	300,000,000	300,000,00
Total For TFS167										0.00	300,000,000	300,000,00
TFS168 On 27/09/2026 Spot Bond					0.00000	100.73030				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.93917				0.00	700,000,000	700,000,00
Total TFS169 SPOT										0.00	700,000,000	700,000,00
Total For TFS169										0.00	700,000,000	700,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	101.12416				0.00	300,000,000	300,000,00
Total TFS170 SPOT										0.00	300,000,000	300,000,00
Total For TFS170										0.00	300,000,000	300,000,00
TFS171 On 22/02/2025 Spot Bond					0.00000	99.95163				0.00	200,000,000	200,000,00
Total TFS171 SPOT										0.00	200,000,000	200,000,00
Total For TFS171										0.00	200,000,000	200,000,00
TFS172 On 22/02/2027 Spot Bond					0.00000	99.97600				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.34065				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.77118				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.29653				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.28901				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.23843				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39477				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.47750				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.48216				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.50282				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.62215				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.44764				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.54674				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.18175				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.93721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.32337				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.83707				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.97154	8.49000	101.94812				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.43716				0.00	400,000,000	200,000,000
Total TH16A4 SPOT										0.00	400,000,000	200,000,000
Total For TH16A4										0.00	400,000,000	200,000,000
TH16A On 21/08/2024 Spot Bond					0.00000	101.30970				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.25222				0.00	400,000,000	200,000,000
Total TH16A7 SPOT										0.00	400,000,000	200,000,000
Total For TH16A7										0.00	400,000,000	200,000,000
TH16A On 21/08/2024 Spot Bond					0.00000	101.30281				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.34231	5.76000	101.32641				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.35339				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.64152				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.44074				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	101.42465				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.53499				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.50511				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.91881				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.11412				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.99924				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.40136				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.36690				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.48406				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.43122				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.90664				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.82168				0.00	0	
Total TH17D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.13726				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.07852				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.57500	102.47107	6.57500	102.45297				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.19500	106.85495	7.19500	106.83443				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.41611				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.55850				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.94500	101.42091	8.94500	101.39666				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.84170				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.96693				0.00	0	10,000,000.00
Total TL30 SPOT										0.00	0	10,000,000.00
Total For TL30										0.00	0	10,000,000.00
TL31 On 10/06/2026 Spot Bond					0.00000	101.66322				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.11239				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.10500	105.39055	7.10500	105.37056			214,975,985,000.00		30,257,000	3,126,259,400.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TN23 SPOT										214,975,985,000.00	30,257,000	3,126,259,400
Total For TN23										214,975,985,000.00	30,257,000	3,126,259,400
TN23/R On 06/11/2023 Spot Bond			100.00000	38.14309	100.00000	38.05913				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.32500	102.73849	9.32500	102.71263				83,352,445,000.00	8,938,600	1,636,085,000
Total TN25 SPOT										83,352,445,000.00	8,938,600	1,636,085,000
Total For TN25										83,352,445,000.00	8,938,600	1,636,085,000
TN25/R On 19/08/2025 Spot Bond			100.00000	17.98071	100.00000	17.94049				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.44500	93.73539	10.44500	93.70946				7,600,366,920,000.00	727,656,000	19,275,211,800
Total TN27 SPOT										7,600,366,920,000.00	727,656,000	19,275,211,800
Total For TN27										7,600,366,920,000.00	727,656,000	19,275,211,800
TN27/R On 14/11/2027 Spot Bond			100.00000	10.01923	100.00000	9.99717				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.00000	99.30478	11.00000	99.28879				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.67000	94.90850	11.67000	94.87909				0.00	0	2,200,000,000
Total TN30 SPOT										0.00	0	2,200,000,000
Total For TN30										0.00	0	2,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.14919	8.00000	116.12429				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.00200	99.00088	12.00200	98.98353				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.27500	90.05458	12.27500	90.02527				0.00	0	620,000,000
Total TN40 SPOT										0.00	0	620,000,000
Total For TN40										0.00	0	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.09309	10.75000	101.06417				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	100.12100				0.00	0	100,000,00
Total TNF25 SPOT										0.00	0	100,000,00
Total For TNF25										0.00	0	100,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.13612				0.00	0	200,000,00
Total TNF27 SPOT										0.00	0	200,000,00
Total For TNF27										0.00	0	200,000,00
TNI33 On 28/02/2033 Spot Bond			5.23000	103.09448	5.23000	102.54949				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.86052				0.00	200,000,000	
Total TR5A11 SPOT										0.00	200,000,000	
Total For TR5A11										0.00	200,000,000	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.85303				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.86936				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.89182				0.00	600,000,000	
Total TR5A22 SPOT										0.00	600,000,000	
Total For TR5A22										0.00	600,000,000	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.05795	7.61000	103.06219				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.75113				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.75862				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.63110				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.58500	101.21005	6.58500	101.19237				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.99662				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.67136				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54921				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.87500	104.97942	6.87500	104.96002				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54921				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.78707	8.62000	100.76383				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.74110				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.20441				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.97563				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.93074				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.22232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.22232				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.28085				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.65746				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.46071				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.82945				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.75393				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.28681				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.89432				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.11432				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	101.03233				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.94540				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 07/07/2022 Spot Bond					0.00000	100.52196				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.42985				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.32173				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.13123				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.23587				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.77500	103.72323	10.77500	103.69366				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.63419				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.82123				0.00	0	7,500,000,00
Total VKE11 SPOT										0.00	0	7,500,000,00
Total For VKE11										0.00	0	7,500,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.51759				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01453				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.04893				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.23047				0.00	0	100,000,00
Total VKE17 SPOT										0.00	0	100,000,00
Total For VKE17										0.00	0	100,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.53820				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.05321				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.48e+017	174,046,179,041,100	023,679,676,80
Total for SPOT :										1.48e+017	174,046,179,041,100	023,679,676,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.476648157e+017	046,179,042,763	023,680,841,95
Total Options									0.000000000	0	94,78
Grand Total:									1.48e+017	046,179,042,763	023,680,936,78