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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2022

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			11.94137	76.07309	11.91313	76.21120			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.16661	73.38735	12.13705	73.52798			0.00	0	
ES33	On	02/02/2023	Bond Future			12.38221	74.59202	12.35121	74.73561			0.00	0	
ES33	On	04/05/2023	Bond Future			12.57826	72.14586	12.54580	72.29257			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.34888	74.22463	12.30502	74.47079			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.55597	71.03458	12.51013	71.28474			0.00	0	
ES42	On	02/02/2023	Bond Future			12.74733	72.20250	12.69944	72.45741			0.00	0	
ES42	On	04/05/2023	Bond Future			12.92955	69.24113	12.87951	69.50114			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.26625	162.26625	162.47564	162.47564			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			164.60424	164.60424	164.81773	164.81773			0.00	0	
I2025	On	02/02/2023	Bond Future			165.61935	165.61935	165.83768	165.83768			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			168.59308	168.59308	168.81658	168.81658				0.00	0	
Total I2025 Future													0.00	0	7,30
Total For I2025													0.00	0	7,30
I2029	On	04/08/2022	Bond Future			120.62401	120.62401	121.19777	121.19777				165,134,269.69	1,369	3,30
I2029	On	03/11/2022	Bond Future			121.11725	121.11725	121.70009	121.70009				0.00	0	
I2029	On	02/02/2023	Bond Future			123.10177	123.10177	123.69514	123.69514				0.00	0	
I2029	On	04/05/2023	Bond Future			124.02896	124.02896	124.63393	124.63393				0.00	0	
Total I2029 Future													165,134,269.69	1,369	3,30
Total For I2029													165,134,269.69	1,369	3,30
I2033	On	04/08/2022	Bond Future			115.48530	115.48530	115.99525	115.99525				164,682,037.80	1,426	6,90
I2033	On	03/11/2022	Bond Future			115.82111	115.82111	116.33925	116.33925				0.00	0	
I2033	On	02/02/2023	Bond Future			117.71860	117.71860	118.24624	118.24624				0.00	0	
I2033	On	04/05/2023	Bond Future			118.46480	118.46480	119.00274	119.00274				0.00	0	
Total I2033 Future													164,682,037.80	1,426	6,90
Total For I2033													164,682,037.80	1,426	6,90
I2038	On	04/08/2022	Bond Future			130.68353	130.68353	131.98230	131.98230				0.00	0	4,10
I2038	On	03/11/2022	Bond Future			132.56664	132.56664	133.88502	133.88502				0.00	0	
I2038	On	02/02/2023	Bond Future			132.84709	132.84709	134.18804	134.18804				0.00	0	
I2038	On	04/05/2023	Bond Future			135.23360	135.23360	136.59960	136.59960				0.00	0	
Total I2038 Future													0.00	0	4,10
Total For I2038													0.00	0	4,10
I2046	On	04/08/2022	Bond Future			120.28764	120.28764	121.87401	121.87401				0.00	0	16,50
I2046	On	03/11/2022	Bond Future			120.06500	120.06500	121.67509	121.67509				0.00	0	1,50
I2046	On	02/02/2023	Bond Future			122.03297	122.03297	123.67028	123.67028				0.00	0	
I2046	On	04/05/2023	Bond Future			122.20944	122.20944	123.87721	123.87721				0.00	0	
Total I2046 Future													0.00	0	18,10
Total For I2046													0.00	0	18,10
I2050	On	04/08/2022	Bond Future			122.69769	122.69769	123.12386	123.12386				0.00	0	11,20
I2050	On	03/11/2022	Bond Future			124.46540	124.46540	124.89857	124.89857				0.00	0	
I2050	On	02/02/2023	Bond Future			124.40400	124.40400	124.84517	124.84517				0.00	0	
I2050	On	04/05/2023	Bond Future			126.63834	126.63834	127.08842	127.08842				0.00	0	
Total I2050 Future													0.00	0	11,20
Total For I2050													0.00	0	11,20
R186	On	04/08/2022	Bond Future			8.61300	108.15711	8.53184	108.46000		4.78		1,081,571.10	10	81,00
R186	On	03/11/2022	Bond Future			8.82117	109.68889	8.73367	109.99680		4.61		0.00	0	11,10
R186	On	02/02/2023	Bond Future			9.00137	106.16780	8.90659	106.48159		4.65		0.00	0	
R186	On	04/05/2023	Bond Future			9.15427	108.05519	9.05120	108.37540		4.49		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												1,081,571.10	10	92,15
R186	On	04/08/2022	Bond Future	6.96	Call			2.22000	0.00222	1,260	5.08	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,085.85000	6.08585	6,387,780	5.08	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			141.27000	0.14127	100,200	4.61	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,306.14000	2.30614	2,567,960	4.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			261.14000	0.26114	194,130	4.65	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			33.49000	0.03349	42,970	5.94	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,776.76000	1.77676	2,012,640	4.65	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			270.10000	0.27010	201,330	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,747.68000	1.74768	1,981,800	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			279.29000	0.27929	208,730	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,718.84000	1.71884	1,951,170	4.66	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,575.36000	4.57536	4,281,950	5.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			547.48000	0.54748	460,790	4.42	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,341.88000	2.34188	2,563,100	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			939.64000	0.93964	813,330	4.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,660.72000	1.66072	1,842,320	4.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			955.20000	0.95520	827,520	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,640.73000	1.64073	1,820,960	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			970.90000	0.97090	841,850	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,620.90000	1.62090	1,799,760	4.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,644.14000	1.64414	1,466,620	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,024.77000	1.02477	1,155,160	4.71	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			2,693.63000	2.69363	2,912,800	4.35	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			736.54000	0.73654	640,890	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,670.98000	2.67098	2,889,120	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			747.64000	0.74764	650,970	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,648.15000	2.64815	2,865,270	4.36	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			725.25000	0.72525	630,630	4.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,483.56000	1.48356	1,342,680	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,206.31000	2.20631	2,385,640	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,498.69000	1.49869	1,356,920	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,190.05000	2.19005	2,368,490	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,513.91000	1.51391	1,371,240	4.43	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,173.90000	2.17390	2,351,440	4.43	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												1,081,571.10	10	111,57
R197	On	04/08/2022	Bond Future			329.18986	329.18986	329.12162	329.12162			0.00	0	8;
R197	On	03/11/2022	Bond Future			333.93183	333.93183	333.86480	333.86480			0.00	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
R197	On	02/02/2023	Bond Future			330.67799	330.67799	330.61254	330.61254			0.00	0	
R197	On	04/05/2023	Bond Future			336.61986	336.61986	336.55576	336.55576			0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87
R202	On	04/08/2022	Bond Future			252.72601	252.72601	252.65359	252.65359			0.00	0	6,58
R202	On	03/11/2022	Bond Future			256.36634	256.36634	256.29469	256.29469			0.00	0	
R202	On	02/02/2023	Bond Future			255.93190	255.93190	255.86113	255.86113			0.00	0	
R202	On	04/05/2023	Bond Future			260.52771	260.52771	260.45766	260.45766			0.00	0	
Total R202 Future												0.00	0	6,58
Total For R202												0.00	0	6,58
R2023	On	04/08/2022	Bond Future			5.59445	104.59360	5.59551	104.59302		0.55	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.47412	102.15901	5.47371	102.15913		0.32	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			267.17000	0.26717	266,970	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			29.60000	0.02960	28,820	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			271.92000	0.27192	271,730	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			28.89000	0.02889	28,120	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			276.56000	0.27656	276,390	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			28.08000	0.02808	27,330	0.67	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			269.37000	0.26937	269,050	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			24.47000	0.02447	24,270	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			263.99000	0.26399	263,660	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			25.22000	0.02522	25,010	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			266.67000	0.26667	266,350	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			24.84000	0.02484	24,640	0.40	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,18
R2030	On	04/08/2022	Bond Future			10.10190	89.36798	10.06823	89.52961		7.93	207,869,921.48	2,326	99,27
R2030	On	03/11/2022	Bond Future			10.29750	90.63496	10.26207	90.79948		7.69	0.00	0	18,74
R2030	On	02/02/2023	Bond Future			10.47800	88.09466	10.44059	88.26261		7.74	0.00	0	
R2030	On	04/05/2023	Bond Future			10.64366	89.66298	10.60416	89.83460		7.43	0.00	0	
Total R2030 Future												207,869,921.48	2,326	117,95
R2030	On	04/08/2022	Bond Future	8.30	Call			0.40000	0.00040	0,280	7.46	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,037.97000	9.03797	9,199,480	7.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			27.96000	0.02796	22,380	7.27	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,097.03000	5.09703	5,253,080	7.27	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			248.41000	0.24841	215,720	7.58	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			135.33000	0.13533	145,760	9.01	0.00	0	80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	9.54	Put			2,833.73000	2.83373	2,962,670	7.58	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			257.68000	0.25768	224,080	7.58	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,793.18000	2.79318	2,921,210	7.58	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			267.20000	0.26720	232,690	7.59	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,752.91000	2.75291	2,880,030	7.59	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,247.91000	4.24791	4,096,710	9.01	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,387.52000	1.38752	1,311,000	7.60	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,192.07000	2.19207	2,280,070	7.60	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			6,138.94000	6.13894	5,990,930	9.06	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			314.87000	0.31487	331,380	9.06	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			708.55000	0.70855	659,420	7.36	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,371.19000	3.37119	3,486,580	7.36	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,366.81000	1.36681	1,291,000	7.60	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,218.40000	2.21840	2,307,110	7.60	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,408.65000	1.40865	1,331,410	7.61	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,166.19000	2.16619	2,253,470	7.61	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,629.15000	1.62915	1,544,830	7.66	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,918.31000	1.91831	1,998,510	7.66	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			6,695.52000	6.69552	6,841,510	7.22	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,943.61000	3.94361	4,058,760	7.33	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			186.09000	0.18609	171,360	7.26	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,917.46000	7.91746	8,070,680	7.26	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			281.57000	0.28157	260,820	7.23	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			6,872.02000	6.87202	7,019,220	7.23	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			301.75000	0.30175	279,790	7.22	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.94	Put			3,477.17000	3.47717	3,583,930	7.42	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			369.61000	0.36961	343,740	7.21	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,176.43000	6.17643	6,318,510	7.21	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			780.24000	0.78024	734,460	7.26	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,379.15000	4.37915	4,501,320	7.26	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			956.79000	0.95679	903,990	7.33	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,272.59000	3.27259	3,375,370	7.47	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			971.35000	0.97135	918,010	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,911.30000	3.91130	4,025,910	7.34	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,015.89000	1.01589	960,890	7.36	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.83	Put			3,815.41000	3.81541	3,928,360	7.36	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,190.21000	1.19021	1,129,020	7.42	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,071.22000	1.07122	1,115,110	8.28	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.99	Call			1,275.19000	1.27519	1,211,150	7.45	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,330.37000	3.33037	3,434,280	7.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/02/2023	Bond Future	10.00	Call		1,292.61000	1.29261	1,228,000	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,301.53000	3.30153	3,404,870	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,309.91000	1.30991	1,244,740	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		4,101.87000	4.10187	3,979,360	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,113.98000	1.11398	1,159,420	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		4,230.98000	4.23098	4,106,920	8.28	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,311.60000	1.31160	1,250,630	7.00	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put		3,990.27000	3.99027	4,100,920	7.00	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		343.54000	0.34354	321,220	6.80	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		7,541.86000	7.54186	7,691,160	6.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,360.83000	2.36083	2,272,860	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		2,640.50000	2.64050	2,724,150	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		758.64000	0.75864	717,190	6.83	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put		5,360.35000	5.36035	5,490,520	6.83	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		982.49000	0.98249	932,360	6.86	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		4,662.12000	4.66212	4,783,610	6.86	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		6,754.76000	6.75476	6,612,830	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		780.22000	0.78022	809,910	8.55	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.52	Call		2,316.73000	2.31673	2,229,720	7.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		2,683.81000	2.68381	2,768,420	7.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,338.72000	2.33872	2,251,240	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		2,662.08000	2.66208	2,746,220	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		4,484.94000	4.48494	4,362,740	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,356.39000	1.35639	1,405,810	7.86	0.00	0	18
R2030	On	04/05/2023	Bond Future	11.62	Call		5,365.24000	5.36524	5,234,010	8.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,083.42000	1.08342	1,123,810	8.13	0.00	0	40
Total R2030 Option											0.00	0	9,06
Total For R2030											207,869,921.48	2,326	127,02
R2032	On	04/08/2022	Bond Future			10.55112	89.23935	10.52766	89.36624	8.91	0.00	0	79,27
R2032	On	03/11/2022	Bond Future			10.74121	86.35356	10.71660	86.48289	9.00	431,767.80	5	87,92
R2032	On	02/02/2023	Bond Future			10.91449	87.75093	10.88864	87.88309	8.64	0.00	0	
R2032	On	04/05/2023	Bond Future			11.07067	85.15423	11.04353	85.28939	8.67	0.00	0	
Total R2032 Future											431,767.80	5	167,21
R2032	On	04/08/2022	Bond Future	8.97	Call		0.91000	0.00091	0,690	7.94	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		9,010.20000	9.01020	9,136,870	7.94	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		11.90000	0.01190	9,700	7.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put		6,414.81000	6.41481	6,539,500	7.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		72.16000	0.07216	62,130	7.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		2,730.85000	2.73085	2,822,870	8.42	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/08/2022	Bond Future	10.20	Call			525.90000	0.52590	481,970	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,324.33000	2.32433	2,407,290	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,247.79000	2.24779	2,328,880	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			1,182.77000	1.18277	1,110,840	8.91	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			1,332.69000	1.33269	1,387,650	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			107.43000	0.10743	93,660	8.05	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			4,169.37000	4.16937	4,282,490	8.05	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			373.64000	0.37364	338,770	8.42	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			435.07000	0.43507	454,690	9.57	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			5,648.24000	5.64824	5,525,050	10.49	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			94.09000	0.09409	97,790	10.49	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			543.05000	0.54305	498,180	8.59	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,285.86000	2.28586	2,367,880	8.59	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			560.55000	0.56055	514,750	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			4,596.00000	4.59600	4,712,860	7.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			7,012.88000	7.01288	6,887,350	10.77	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			39.48000	0.03948	40,840	10.77	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			1,796.28000	1.79628	1,707,580	9.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			869.92000	0.86992	908,110	9.13	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			2,942.59000	2.94259	2,835,320	9.57	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			666.37000	0.66637	629,770	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,937.80000	3.93780	4,030,530	8.32	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			82.43000	0.08243	75,260	7.98	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put			7,925.54000	7.92554	8,047,700	7.98	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			94.74000	0.09474	86,680	7.97	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			7,643.18000	7.64318	7,764,450	7.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,397.18000	1.39718	1,338,110	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,600.27000	2.60027	2,670,530	8.77	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			124.25000	0.12425	114,130	7.95	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,087.01000	7.08701	7,206,220	7.95	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			418.31000	0.41831	391,970	8.08	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			4,748.37000	4.74837	4,851,360	8.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,844.06000	1.84406	1,774,560	8.93	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			2,089.66000	2.08966	2,149,490	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			744.76000	0.74476	705,290	8.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,740.35000	3.74035	3,830,210	8.39	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			828.78000	0.82878	786,380	8.45	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			3,549.65000	3.54965	3,636,580	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			8,057.65000	8.05765	7,936,140	11.08	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			241.86000	0.24186	249,680	11.08	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 03/11/2022 Bond Future	10.56	Call			1,563.07000	1.56307	1,499,900	8.83		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,392.13000	2.39213	2,458,290	8.83		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			1,817.43000	1.81743	1,748,500	8.92		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,115.85000	2.11585	2,176,250	8.92		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			4,897.85000	4.89785	4,790,200	10.01		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			659.36000	0.65936	681,040	10.01		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.16	Put			4,707.66000	4.70766	4,801,840	7.92		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Call			175.08000	0.17508	164,130	7.77		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			8,788.46000	8.78846	8,909,670	7.77		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,872.08000	3.87208	3,955,350	8.14		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			243.93000	0.24393	229,550	7.77		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			7,933.56000	7.93356	8,051,340	7.77		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			562.44000	0.56244	534,620	7.76		0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			5,717.21000	5.71721	5,821,550	7.76		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			867.67000	0.86767	829,690	7.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			3,002.54000	3.00254	3,072,380	8.39		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			963.29000	0.96329	922,520	7.98		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			4,478.53000	4.47853	4,569,920	7.98		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,249.11000	1.24911	1,200,700	8.13		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,905.96000	3.90596	3,989,710	8.13		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,268.51000	1.26851	1,219,620	8.14		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			381.92000	0.38192	392,700	10.69		0.00	0	78
R2032 On 02/02/2023 Bond Future	10.40	Call			1,287.83000	1.28783	1,238,460	8.15		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,838.16000	3.83816	3,920,950	8.15		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,492.72000	1.49272	1,438,510	8.25		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,512.97000	3.51297	3,590,920	8.25		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.67	Call			1,873.72000	1.87372	1,811,400	8.39		0.00	0	78
R2032 On 02/02/2023 Bond Future	11.69	Call			5,042.67000	5.04267	4,940,450	9.33		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,069.42000	1.06942	1,099,360	9.33		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			5,609.45000	5.60945	5,503,280	9.51		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			920.14000	0.92014	946,130	9.51		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			9,238.38000	9.23838	9,117,000	10.69		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,401.60000	2.40160	2,334,460	8.59		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,222.06000	3.22206	3,290,080	8.59		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,426.00000	2.42600	2,358,460	8.60		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,195.99000	3.19599	3,263,610	8.60		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,377.65000	2.37765	2,310,910	8.59		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,248.62000	3.24862	3,317,040	8.59		0.00	0	
Total R2032 Option										0.00	0	29,96

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 R2032									431,767.80	5	197,17
R2035 On 04/08/2022 Bond Future			10.91505	90.14967	10.88125	90.35536		10.03	24,069,961.89	267	128,56
R2035 On 03/11/2022 Bond Future			11.09645	86.94206	11.06117	87.15131		10.13	0.00	0	3,02
R2035 On 02/02/2023 Bond Future			11.26589	88.34812	11.22902	88.56142		9.68	0.00	0	
R2035 On 04/05/2023 Bond Future			11.41186	85.42329	11.37338	85.64108		9.73	0.00	0	
Total R2035 Future									24,069,961.89	267	131,56
R2035 On 04/08/2022 Bond Future	9.53	Call			3.42000	0.00342	2,510	8.73	0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			8,830.76000	8.83076	9,035,540	8.73	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			22.68000	0.02268	17,740	8.74	0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			6,716.20000	6.71620	6,916,950	8.74	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			577.37000	0.57737	513,060	9.76	0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			1,944.61000	1.94461	2,057,180	10.01	0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			62.32000	0.06232	66,800	12.18	0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			798.89000	0.79889	718,930	9.89	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,287.50000	2.28750	2,413,230	9.89	0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			989.95000	0.98995	898,300	9.99	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,980.91000	1.98091	2,094,950	9.99	0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,015.58000	1.01558	922,460	10.01	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,756.85000	2.75685	2,898,230	9.76	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,041.73000	1.04173	947,150	10.02	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,908.90000	1.90890	2,020,010	10.02	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,359.64000	2.35964	2,212,930	10.57	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			862.12000	0.86212	921,100	10.57	0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			7,486.66000	7.48666	7,285,450	12.18	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			989.38000	0.98938	921,620	9.61	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,979.80000	3.97980	4,121,290	9.61	0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Call			2,477.83000	2.47783	2,358,380	10.27	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,070.28000	2.07028	2,160,080	10.27	0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			134.94000	0.13494	119,980	8.78	0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			7,983.90000	7.98390	8,178,190	8.78	0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			529.07000	0.52907	485,340	9.19	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			5,226.68000	5.22668	5,392,200	9.19	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,179.42000	9.17942	8,984,690	12.73	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			286.65000	0.28665	301,170	12.73	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,039.79000	2.03979	1,932,780	10.12	0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,464.12000	2.46412	2,566,360	10.12	0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			2,222.12000	2.22212	2,109,700	10.18	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,288.52000	2.28852	2,385,350	10.18	0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,510.55000	2.51055	2,390,240	10.28	0.00	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	11.14	Put			2,044.02000	2.04402	2,132,960	10.28		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,543.71000	2.54371	2,422,540	10.29		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,018.25000	2.01825	2,106,330	10.29		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,833.42000	8.83342	9,024,300	8.59		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			300.66000	0.30066	276,670	8.59		0.00	0	40
R2035 On 02/02/2023 Bond Future	9.89	Put			8,592.41000	8.59241	8,781,720	8.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,931.93000	4.93193	5,078,420	9.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,253.23000	1.25323	1,183,370	9.08		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.64	Put			4,766.84000	4.76684	4,910,280	9.08		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			254.41000	0.25441	233,490	8.59		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			9,077.04000	9.07704	9,269,420	8.59		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			276.75000	0.27675	254,330	8.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,926.79000	3.92679	4,053,290	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,773.68000	1.77368	1,686,110	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,891.19000	3.89119	4,016,920	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			666.35000	0.66635	621,410	8.66		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			6,302.34000	6.30234	6,470,700	8.66		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,172.29000	1.17229	1,105,480	9.03		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			3,289.91000	3.28991	3,401,950	9.51		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,270.69000	2.27069	2,168,680	9.52		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,258.34000	3.25834	3,369,630	9.52		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.66	Call			1,295.03000	1.29503	1,223,630	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,685.99000	4.68599	4,827,890	9.11		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			1,749.23000	1.74923	1,662,430	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,304.09000	1.30409	1,357,420	10.53		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			10,910.31000	10.91031	10,714,460	12.37		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			410.72000	0.41072	428,170	12.37		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.88	Call			1,798.31000	1.79831	1,709,980	9.35		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,855.83000	3.85583	3,980,800	9.35		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,243.31000	2.24331	2,142,050	9.51		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.94	Call			5,337.55000	5.33755	5,179,480	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,355.83000	1.35583	1,411,060	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			5,501.80000	5.50180	5,341,830	10.53		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,312.77000	1.31277	1,246,490	9.20		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			5,864.79000	5.86479	6,016,300	9.20		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,695.32000	2.69532	2,589,720	9.69		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,686.62000	3.68662	3,798,810	9.69		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,749.96000	2.74996	2,643,080	9.71		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,626.07000	3.62607	3,736,980	9.71		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,157.30000	7.15730	6,987,100	11.08		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/05/2023 Bond Future	12.46	Put			1,303.58000	1.30358	1,351,170	11.08		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Call			394.67000	0.39467	367,840	8.79		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			9,698.11000	9.69811	9,889,070	8.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,722.57000	2.72257	2,616,330	9.70		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,656.25000	3.65625	3,767,800	9.70		0.00	0	
Total R2035 Option										0.00	0	13,35
Total For R2035										24,069,961.89	267	144,98
R2037 On 04/08/2022 Bond Future			11.11992	81.58476	11.08103	81.82303		11.26		0.00	0	135,02
R2037 On 03/11/2022 Bond Future			11.29103	82.74160	11.25055	82.98382		10.84		0.00	0	2,00
R2037 On 02/02/2023 Bond Future			11.45074	79.82370	11.40853	80.07054		10.94		0.00	0	
R2037 On 04/05/2023 Bond Future			11.59719	81.24606	11.55322	81.49795		10.47		0.00	0	
Total R2037 Future										0.00	0	137,02
R2037 On 04/08/2022 Bond Future	10.10	Call			33.64000	0.03364	26,000	9.82		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,400.73000	6.40073	6,631,360	9.82		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			926.93000	0.92693	827,670	11.11		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,112.47000	2.11247	2,251,480	11.11		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			951.64000	0.95164	850,700	11.12		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,124.17000	1.12417	1,211,300	11.56		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			2,757.53000	2.75753	2,578,510	11.96		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			714.91000	0.71491	774,160	11.96		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,074.49000	2.07449	2,211,820	11.12		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			5,297.28000	5.29728	5,077,570	13.07		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			210.38000	0.21038	228,940	13.07		0.00	0	1,02
R2037 On 04/08/2022 Bond Future	10.91	Call			976.74000	0.97674	874,130	11.13		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,036.97000	2.03697	2,172,630	11.13		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,910.41000	1.91041	1,759,270	11.56		0.00	0	1,02
R2037 On 03/11/2022 Bond Future	11.30	Call			2,443.75000	2.44375	2,308,610	10.90		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,148.00000	2.14800	2,255,080	10.90		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,476.59000	2.47659	2,340,450	10.91		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,121.23000	2.12123	2,227,310	10.91		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,509.43000	2.50943	2,372,290	10.92		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,094.53000	2.09453	2,199,610	10.92		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,944.71000	3.94471	4,090,680	10.47		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,752.44000	1.75244	1,653,340	10.45		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,017.30000	4.01730	4,165,040	10.45		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,777.18000	1.77718	1,677,190	10.46		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,981.00000	3.98100	4,127,850	10.46		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,801.86000	1.80186	1,700,990	10.47		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,586.99000	2.58699	2,469,750	10.33		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 04/05/2023 Bond Future	11.32	Put			3,942.95000	3.94295	4,077,600	10.33		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,533.92000	2.53392	2,418,180	10.32		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,007.74000	4.00774	4,143,890	10.32		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,560.23000	2.56023	2,443,740	10.33		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,975.09000	3.97509	4,110,490	10.33		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										0.00	0	139,27
R2040 On 04/08/2022 Bond Future			11.24681	83.21371	11.20274	83.50327		11.91		0.00	0	120,04
R2040 On 03/11/2022 Bond Future			11.41336	84.39368	11.36751	84.68795		11.47		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.56903	81.25228	11.52126	81.55203		11.60		0.00	0	
R2040 On 04/05/2023 Bond Future			11.71160	82.70053	11.66189	83.00626		11.11		0.00	0	
Total R2040 Future										0.00	0	124,00
R2040 On 04/08/2022 Bond Future	9.70	Call			1.75000	0.00175	1,170	10.56		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			10,900.07000	10.90007	11,189,050	10.56		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			348.96000	0.34896	291,630	10.91		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			3,767.34000	3.76734	3,999,570	10.91		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,028.21000	1.02821	906,520	11.58		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			144.06000	0.14406	159,580	13.93		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			2,178.62000	2.17862	2,346,490	11.58		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,055.49000	1.05549	931,740	11.60		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,138.62000	2.13862	2,304,430	11.60		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,083.20000	1.08320	957,390	11.61		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,099.14000	2.09914	2,262,890	11.61		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,559.21000	6.55921	6,285,170	13.93		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,575.30000	2.57530	2,415,410	11.64		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,430.75000	2.43075	2,565,130	11.64		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,534.48000	7.53448	7,280,630	13.68		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			613.21000	0.61321	653,630	13.68		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Call			762.71000	0.76271	690,310	10.67		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			5,240.73000	5.24073	5,462,600	10.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,963.41000	1.96341	1,827,250	11.41		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,052.70000	3.05270	3,210,810	11.41		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,609.71000	2.60971	2,448,620	11.66		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,401.02000	2.40102	2,534,200	11.66		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,644.56000	2.64456	2,482,270	11.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,371.80000	2.37180	2,503,780	11.67		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			9,311.42000	9.31142	9,575,950	10.28		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,407.76000	1.40776	1,309,970	10.93		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,265.85000	5.26585	5,467,810	10.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/02/2023	Bond Future	11.10	Put		4,539.39000	4.53939	4,723,270	11.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,845.01000	1.84501	1,728,070	11.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,498.91000	4.49891	4,681,720	11.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		338.60000	0.33860	305,110	10.28	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,512.36000	9.51236	9,778,620	10.28	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		359.93000	0.35993	324,710	10.28	0.00	0	40
R2040	On	02/02/2023	Bond Future	12.24	Put		1,520.93000	1.52093	1,600,500	12.64	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,984.06000	5.98406	5,761,900	12.69	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,478.61000	1.47861	1,556,200	12.69	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Call		1,476.96000	1.47696	1,375,970	10.97	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		5,132.50000	5.13250	5,331,260	10.97	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,819.28000	1.81928	1,703,410	11.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,871.18000	1.87118	1,753,180	11.18	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,458.96000	4.45896	4,640,710	11.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,853.53000	5.85353	5,633,350	12.64	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,475.31000	1.47531	1,381,250	10.31	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.92	Put		6,262.28000	6.26228	6,473,950	10.31	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,705.72000	2.70572	2,565,950	10.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,283.21000	4.28321	4,449,170	10.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,763.44000	2.76344	2,621,840	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,213.92000	4.21392	4,378,050	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,826.72000	7.82672	7,587,470	12.39	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,367.88000	1.36788	1,434,360	12.39	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Call		462.42000	0.46242	423,610	10.00	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Put		10,548.96000	10.54896	10,815,880	10.00	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,734.51000	2.73451	2,593,820	10.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,248.45000	4.24845	4,413,490	10.83	0.00	0	
Total R2040 Option											0.00	0	7,08
Total For R2040											0.00	0	131,08
R2044	On	04/08/2022	Bond Future			11.27605	79.95450	11.22163	80.31840	12.62	0.00	0	76,38
R2044	On	03/11/2022	Bond Future			11.43415	81.08823	11.37757	81.45792	12.16	0.00	0	
R2044	On	02/02/2023	Bond Future			11.58167	78.01864	11.52280	78.39491	12.31	0.00	0	
R2044	On	04/05/2023	Bond Future			11.71643	79.40928	11.65523	79.79293	11.80	0.00	0	
Total R2044 Future											0.00	0	76,38
R2044	On	04/08/2022	Bond Future	11.08	Call		1,139.94000	1.13994	983,000	12.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,100.07000	2.10007	2,307,030	12.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,169.01000	1.16901	1,009,520	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,060.72000	2.06072	2,265,130	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,198.64000	1.19864	1,036,580	12.39	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 Intert
R2044 On 04/08/2022 Bond Future	11.10	Put			2.02203000	2.02203	2,223,870	12.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2.59621000	2.59621	2,396,670	12.05		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2.38396000	2.38396	2,554,110	12.05		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2.52622000	2.52622	2,329,800	12.02		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2.44476000	2.44476	2,618,030	12.02		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2.56110000	2.56110	2,363,120	12.03		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2.41420000	2.41420	2,585,910	12.03		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4.44213000	4.44213	4,668,200	11.91		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2.01479000	2.01479	1,863,250	11.92		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4.40197000	4.40197	4,626,700	11.92		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1.96030000	1.96030	1,811,420	11.90		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4.48259000	4.48259	4,709,980	11.90		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1.98744000	1.98744	1,837,240	11.91		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2.81065000	2.81065	2,634,720	11.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4.31528000	4.31528	4,523,000	11.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2.84043000	2.84043	2,663,350	11.51		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4.28011000	4.28011	4,486,680	11.51		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2.78102000	2.78102	2,606,250	11.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4.35069000	4.35069	4,559,570	11.49		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	76,38
R2048 On 04/08/2022 Bond Future			11.21363	83.24513	11.16419	83.58549		12.42		34,296,993.56	412	200,28
R2048 On 03/11/2022 Bond Future			11.36943	80.00293	11.31799	80.34867		12.61		0.00	0	
R2048 On 02/02/2023 Bond Future			11.51469	81.29691	11.46113	81.64888		12.09		0.00	0	
R2048 On 04/05/2023 Bond Future			11.63937	78.31052	11.58373	78.66934		12.25		0.00	0	
Total R2048 Future										34,296,993.56	412	200,28
R2048 On 04/08/2022 Bond Future	9.70	Call			1.89000	0.00189	1,220	11.00		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			11,357.91000	11.35791	11,697,600	11.00		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			35.95000	0.03595	26,150	10.71		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			7,217.69000	7.21769	7,548,250	10.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			0.00000	0.00000	46,560	10.76		55,872.00	1,200	1,20
R2048 On 04/08/2022 Bond Future	10.40	Put			5,710.47000	5.71047	6,025,760	10.91		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			813.24000	0.81324	695,570	11.80		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,676.04000	2.67604	2,898,730	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,028.42000	1.02842	891,050	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,319.19000	2.31919	2,522,180	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			0.00000	0.00000	6,772,780	10.76		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,057.43000	1.05743	917,580	12.01		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,277.19000	2.27719	2,477,700	12.01		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/08/2022 Bond Future	11.00	Call			1,086.78000	1.08678	944,460	12.03		1,133,352.00	1,200	1,200
R2048 On 04/08/2022 Bond Future	11.00	Put			2,235.63000	2.23563	2,433,670	12.03		0.00	0	0
R2048 On 04/08/2022 Bond Future	10.40	Call			108.08000	0.10808	83,010	10.91		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.31	Call			2,563.91000	2.56391	2,381,550	12.69		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.31	Put			2,617.85000	2.61785	2,781,230	12.69		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.32	Call			2,599.14000	2.59914	2,415,330	12.71		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.32	Put			2,585.58000	2.58558	2,747,510	12.71		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.30	Call			2,528.71000	2.52871	2,347,810	12.68		0.00	0	0
R2048 On 03/11/2022 Bond Future	11.30	Put			2,650.25000	2.65025	2,815,090	12.68		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.06	Put			4,656.24000	4.65624	4,871,290	11.59		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.07	Call			1,956.36000	1.95636	1,818,170	11.60		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.07	Put			4,613.81000	4.61381	4,827,590	11.60		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.08	Call			1,983.90000	1.98390	1,844,450	11.61		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.08	Put			4,571.45000	4.57145	4,783,970	11.61		0.00	0	0
R2048 On 02/02/2023 Bond Future	11.06	Call			1,928.77000	1.92877	1,791,850	11.59		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.33	Call			2,868.95000	2.86895	2,704,920	12.09		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.33	Put			4,543.15000	4.54315	4,737,940	12.09		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.34	Call			2,899.21000	2.89921	2,734,110	12.10		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.34	Put			4,506.23000	4.50623	4,699,950	12.10		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.35	Call			2,929.33000	2.92933	2,763,170	12.11		0.00	0	0
R2048 On 04/05/2023 Bond Future	11.35	Put			4,469.26000	4.46926	4,661,920	12.11		0.00	0	0
Total R2048 Option										1,189,224.00	2,400	5,850
Total For R2048										35,486,217.56	2,812	206,130
R209 On 04/08/2022 Bond Future			10.95313	69.32590	10.92434	69.47847		11.34		0.00	0	22,900
R209 On 03/11/2022 Bond Future			11.11537	67.16408	11.08543	67.31931		11.44		0.00	0	4,100
R209 On 02/02/2023 Bond Future			11.26290	68.25080	11.23174	68.40915		10.97		0.00	0	0
R209 On 04/05/2023 Bond Future			11.39548	66.31502	11.36308	66.47668		11.01		0.00	0	0
Total R209 Future										0.00	0	27,000
R209 On 04/08/2022 Bond Future	10.57	Call			459.57000	0.45957	412,360	10.62		0.00	0	0
R209 On 04/08/2022 Bond Future	10.57	Put			2,378.08000	2.37808	2,483,440	10.62		0.00	0	0
R209 On 04/08/2022 Bond Future	10.58	Call			475.52000	0.47552	427,200	10.64		0.00	0	0
R209 On 04/08/2022 Bond Future	10.58	Put			2,338.84000	2.33884	2,443,090	10.64		0.00	0	0
R209 On 04/08/2022 Bond Future	10.59	Call			491.82000	0.49182	442,390	10.66		0.00	0	0
R209 On 04/08/2022 Bond Future	10.59	Put			2,300.02000	2.30002	2,403,160	10.66		0.00	0	0
R209 On 03/11/2022 Bond Future	10.00	Call			176.16000	0.17616	160,110	9.84		0.00	0	0
R209 On 03/11/2022 Bond Future	10.00	Put			6,163.60000	6.16360	6,302,780	9.84		0.00	0	9,500
R209 On 03/11/2022 Bond Future	11.01	Call			1,773.34000	1.77334	1,692,800	11.45		0.00	0	0
R209 On 03/11/2022 Bond Future	11.01	Put			2,166.68000	2.16668	2,241,370	11.45		0.00	0	0
R209 On 03/11/2022 Bond Future	9.25	Call			18.80000	0.01880	16,480	10.10		0.00	0	9,500

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/11/2022	Bond Future	9.25	Put		10.58602000	10.58602	10,738,930	10.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		42.35000	0.04235	37,590	10.02	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,040.06000	9.04006	9,190,530	10.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,271.63000	3.27163	3,161,550	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,166.77000	1.16677	1,211,920	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		711.76000	0.71176	666,730	10.74	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,851.84000	3.85184	3,962,040	10.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,747.63000	1.74763	1,667,760	11.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,193.36000	2.19336	2,268,720	11.44	0.00	0	9.50
R209	On	03/11/2022	Bond Future	11.02	Call		1,799.41000	1.79941	1,718,190	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,140.42000	2.14042	2,214,430	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,825.52000	1.82552	1,743,620	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,114.25000	2.11425	2,187,580	11.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,682.41000	3.68241	3,779,420	10.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,399.46000	1.39946	1,337,540	10.50	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,649.18000	3.64918	3,745,610	10.50	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,359.15000	1.35915	1,298,400	10.47	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,715.66000	3.71566	3,813,260	10.47	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,379.33000	1.37933	1,317,990	10.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,155.00000	2.15500	2,079,840	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,488.38000	3.48838	3,574,880	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,177.81000	2.17781	2,102,160	10.89	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,459.83000	3.45983	3,545,840	10.89	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,132.07000	2.13207	2,057,390	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,516.88000	3.51688	3,603,860	10.88	0.00	0	
Total R209 Option											0.00	0	28.50
Total For R209											0.00	0	55.54
R210	On	04/08/2022	Bond Future			224.96848	224.96848	226.47278	226.47278		0.00	0	1.00
R210	On	03/11/2022	Bond Future			225.24496	225.24496	226.77254	226.77254		0.00	0	
R210	On	02/02/2023	Bond Future			228.93627	228.93627	230.49057	230.49057		0.00	0	
R210	On	04/05/2023	Bond Future			229.99191	229.99191	231.57586	231.57586		0.00	0	
Total R210 Future											0.00	0	1.00
Total For R210											0.00	0	1.00
R213	On	04/08/2022	Bond Future			10.40162	84.12115	10.37300	84.26071	8.60	0.00	0	29.44
R213	On	03/11/2022	Bond Future			10.59406	81.77555	10.56404	81.91768	8.70	0.00	0	
R213	On	02/02/2023	Bond Future			10.77313	83.09761	10.74158	83.24267	8.36	0.00	0	
R213	On	04/05/2023	Bond Future			10.92702	81.02824	10.89389	81.17650	8.38	0.00	0	
Total R213 Future											0.00	0	29.44
R213	On	04/08/2022	Bond Future	9.88	Call		265.23000	0.26523	234,390	7.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R213	On	04/08/2022	Bond Future	9.88	Put			2,718.35000	2.71835	2,827,070	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			275.14000	0.27514	243,470	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,677.56000	2.67756	2,785,450	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			285.33000	0.28533	252,800	7.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,637.10000	2.63710	2,744,130	7.99	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			507.98000	0.50798	474,000	8.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,035.22000	4.03522	4,143,370	8.13	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,374.32000	1.37432	1,308,270	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,300.80000	2.30080	2,376,880	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			85.38000	0.08538	77,110	7.92	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,264.32000	7.26432	7,398,180	7.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			99.92000	0.09992	90,480	7.90	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,962.59000	6.96259	7,095,280	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,438.75000	1.43875	1,370,830	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,221.10000	2.22110	2,295,310	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			685.77000	0.68577	643,780	8.26	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,515.86000	3.51586	3,616,000	8.26	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,022.19000	1.02219	967,360	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,820.30000	2.82030	2,907,600	8.46	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			1,395.68000	1.39568	1,329,000	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,274.08000	2.27408	2,349,530	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,417.02000	1.41702	1,349,720	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,247.38000	2.24738	2,322,210	8.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,649.69000	3.64969	3,742,730	7.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,232.21000	3.23221	3,318,220	8.09	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call			185.72000	0.18572	172,700	7.67	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,906.49000	7.90649	8,038,530	7.67	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			846.97000	0.84697	804,770	7.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			4,306.58000	4.30658	4,409,440	7.83	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			1,154.42000	1.15442	1,102,400	7.99	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			543.92000	0.54392	562,870	9.92	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call			1,171.16000	1.17116	1,118,640	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,618.58000	3.61858	3,711,120	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,188.30000	1.18830	1,135,280	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,587.91000	3.58791	3,679,950	8.00	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,403.59000	1.40359	1,344,540	8.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,558.76000	1.55876	1,495,690	8.15	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			3,009.50000	3.00950	3,091,490	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,912.35000	6.91235	6,786,240	9.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,188.55000	2.18855	2,115,840	8.22	0.00	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
R213	On	04/05/2023	Bond Future	10.73	Put		2,927.16000	2.92716	3,002,710	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,210.63000	2.21063	2,137,490	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,903.93000	2.90393	2,979,050	8.22	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,232.83000	2.23283	2,159,260	8.23	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,880.84000	2.88084	2,955,530	8.23	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	34,72
R214	On	04/08/2022	Bond Future			11.24966	66.18901	11.20544	66.43012	12.42	2,515,182.38	38	13,22
R214	On	03/11/2022	Bond Future			11.40725	63.84211	11.36134	64.08706	12.59	0.00	0	
R214	On	02/02/2023	Bond Future			11.55415	64.87454	11.50643	65.12402	12.09	0.00	0	
R214	On	04/05/2023	Bond Future			11.68061	62.73543	11.63112	62.98980	12.20	0.00	0	
Total R214 Future											2,515,182.38	38	13,22
R214	On	04/08/2022	Bond Future	10.97	Call		716.89000	0.71689	626,370	11.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,025.14000	2.02514	2,175,730	11.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		738.01000	0.73801	645,750	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,989.85000	1.98985	2,138,700	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		759.50000	0.75950	665,510	12.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,954.99000	1.95499	2,102,110	12.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,070.09000	2.07009	1,939,100	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,077.26000	2.07726	2,191,220	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,014.33000	2.01433	1,885,380	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,128.70000	2.12870	2,244,700	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,042.04000	2.04204	1,912,060	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,102.78000	2.10278	2,217,750	12.73	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,799.23000	3.79923	3,952,710	11.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,520.07000	1.52007	1,423,180	11.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,765.23000	3.76523	3,917,820	11.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,477.52000	1.47752	1,382,410	11.59	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,833.66000	3.83366	3,988,030	11.59	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,498.61000	1.49861	1,402,610	11.60	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,282.29000	2.28229	2,165,710	12.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,651.94000	3.65194	3,789,730	12.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,306.00000	2.30600	2,188,670	12.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,622.33000	3.62233	3,759,370	12.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,258.70000	2.25870	2,142,870	12.07	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,681.74000	3.68174	3,820,280	12.07	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,515,182.38	38	13,22
Total for Bond											601,270,929.70	8,253	1,324,03

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 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	
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	

Contract 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 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	
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	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2022	GOVI		822.35200	822.35200	824.55600	824.55600			0.00	0	1,1
GOVI	On	03/11/2022	GOVI		834.11800	834.11800	836.35800	836.35800			0.00	0	
GOVI	On	02/02/2023	GOVI		847.57900	847.57900	849.86300	849.86300			0.00	0	
GOVI	On	04/05/2023	GOVI		862.58600	862.58600	864.91600	864.91600			0.00	0	
Total GOVI Future											0.00	0	1,1
GOVI	On	04/08/2022	GOVI	819.26	Call		52,960.00000	5.29600	30,920,000		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		52,860.00000	5.28600	30,820,000		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		52,760.00000	5.27600	30,720,000		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		159,280.00000	15.92800	136,880,000		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		159,480.00000	15.94800	137,080,000		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		159,380.00000	15.93800	136,980,000		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		9,670.00000	0.96700	32,510,000		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		9,770.00000	0.97700	32,610,000		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		9,570.00000	0.95700	32,410,000		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		120,460.00000	12.04600	97,160,000		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		120,360.00000	12.03600	97,060,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		120,560.00000	12.05600	97,260,000		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	1,1
Total for GOVI											0.00	0	1,1
AL37	On	04/08/2022	Index Future		823.75600	823.75600	825.95000	825.95000			0.00	0	
AL37	On	03/11/2022	Index Future		835.54200	835.54200	837.77300	837.77300			0.00	0	
AL37	On	02/02/2023	Index Future		849.02700	849.02700	851.30000	851.30000			0.00	0	
AL37	On	04/05/2023	Index Future		864.05900	864.05900	866.37900	866.37900			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future		939.28700	939.28700	940.81200	940.81200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2022	Index Future			952.72600	952.72600	954.27900	954.27900			0.00	0	
AL7T	On	02/02/2023	Index Future			968.10100	968.10100	969.68700	969.68700			0.00	0	
AL7T	On	04/05/2023	Index Future			985.24200	985.24200	986.86300	986.86300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			833.68100	833.68100	835.91600	835.91600			0.00	0	13
ALBI	On	03/11/2022	Index Future			845.60900	845.60900	847.88200	847.88200			0.00	0	
ALBI	On	02/02/2023	Index Future			859.25500	859.25500	861.57200	861.57200			0.00	0	
ALBI	On	04/05/2023	Index Future			874.46900	874.46900	876.83300	876.83300			0.00	0	13
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			323.24200	323.24200	324.70000	324.70000			0.00	0	77
IGOV	On	03/11/2022	Index Future			327.94600	327.94600	329.42700	329.42700			0.00	0	
IGOV	On	02/02/2023	Index Future			333.31600	333.31600	334.82400	334.82400			0.00	0	
IGOV	On	04/05/2023	Index Future			339.29400	339.29400	340.83100	340.83100			0.00	0	
Total IGOV Future												0.00	0	77
Total For IGOV												0.00	0	77
Total for Index												0.00	0	97
JIBAR F	On	15/06/2022	Jibar Future			4.92500	95.07500	4.92500	95.07500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.04500	94.95500	5.04500	94.95500			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.47000	94.53000	5.45000	94.55000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.58500	94.41500	5.56500	94.43500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			5.99000	94.01000	5.95000	94.05000			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.08000	93.92000	6.05000	93.95000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.47000	93.53000	6.43000	93.57000			0.00	0	6
JIBAR F	On	15/03/2023	Jibar Future			6.96500	93.03500	6.90500	93.09500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.42000	92.58000	7.34000	92.66000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.62000	92.38000	7.56000	92.44000			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			7.80500	92.19500	7.73500	92.26500			0.00	0	17
JIBAR F	On	20/03/2024	Jibar Future			7.90500	92.09500	7.84500	92.15500			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 :												601,270,929.70	8,253	1,326,37
ABCPI3	On	07/12/2023	Spot Bond			2.16700	320.45281	2.16700	320.32842			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF001 On 13/09/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.47903				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.39165	9.65000	104.36463				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.49000	92.34952	11.49000	92.32118				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.23351				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.92835				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.86332				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.22232				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.78653				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.43840				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.81546				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.17446				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract 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 ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.91204				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.83714				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.67893				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.65729				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.79857				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.81939				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.38706				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.72120				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.04506				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.12151				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.21963				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.56458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.86713				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.88998				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.90634				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.25750				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.43371				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.32559				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.28881				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.68096				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.22972				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.03834				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.37446				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.38807				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.39947				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.91994				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.31948				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.24352				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.45665				0.00	0	400,000,00
Total ABJ04 SPOT										0.00	0	400,000,00
Total For ABJ04										0.00	0	400,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.49178				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.64000	6.64000	6.64000	152.53369				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	40.11843	100.00000	40.01695				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.39000	2.39000	2.39000	161.49957				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.29000	3.29000	3.29000	215.56325				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.29000	4.29000	4.29000	239.11486				0.00	0	
Total ABN63 SPOT										0.00	0	

Contract 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 ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.15000	7.15000	7.15000	102.60550				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.37000	8.37000	8.37000	107.65811				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.68000	102.49013	5.68000	102.47454				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.06000	107.78366	8.06000	107.76051				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.78000	108.81756	8.78000	108.79216				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.12000	106.64358	6.12000	106.62611				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.82500	102.16112	8.82500	102.13715				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.77400	100.00000	13.74368				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.27800	324.55245	1.27800	324.43429				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.24500	11.24500	11.24500	104.06189				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.86064				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.86444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.78531				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.86514				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.86514				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.86197				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.86197				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.83635				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.79982				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.87120				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.48541				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.43827				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.65718				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	101.38197				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.23479				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.27273				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.23094				0.00	240,000,000	240,000,000
Total AGT01 SPOT										0.00	240,000,000	240,000,000
Total For AGT01										0.00	240,000,000	240,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.96610				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.64391				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.44077				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.84352				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.87332				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.67000	99.94404	8.67000	99.92061				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.91823				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.06783				0.00	0	
Total AH2C11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.25463				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.76485				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.38003				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			7.68500	105.48380	7.68500	105.46183				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.36011				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.39708				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.41981				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.02060				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.41313				0.00	800,000,000	400,000,000
Total AHF6A1 SPOT										0.00	800,000,000	400,000,000
Total For AHF6A1										0.00	800,000,000	400,000,000
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.77953				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.39699				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.41970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.57819				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.51339				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.59697				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.40835				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.39983				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.43105				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.42027				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.09140				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.59512				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.84000	104.60990	7.84000	104.58793				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.28700	102.10172	8.28700	102.07920				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			12.32500	88.84269	12.32500	88.81381				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.32000	193.84708	5.32000	193.75543				0.00	0	26,000,00
Total AIRL01 SPOT										0.00	0	26,000,00
Total For AIRL01										0.00	0	26,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.48279				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.40012				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.81700				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.80043				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.42814				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.67472				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.64000	253.55069	4.64000	253.43541				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.14000	221.20703	5.14000	221.10353				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.16000	205.98024	4.16000	205.88926				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract 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 ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.85224				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.34046				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.67000	120.17210	4.67000	120.11721				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.88085				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.87931				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.88293				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.04751				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.25549				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.85263				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.87709				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.43385				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.46071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.39595				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.38255				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	99.87233				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.52983				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	113.42479				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	104.71563				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.04124				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.04696				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.56267				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.32404				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			4.78000	118.55503	4.78000	118.50052				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.87039				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.88078				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.03849				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.87511				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.87511				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.26534				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.05442				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.05798				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55139				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.86572				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.96459				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.96459				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.19419				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.87620				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.42042				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.92975				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.87696				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.85806				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.12762				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.30881				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	99.85014				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.84585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.82716				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.34177				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.27470				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.82865				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.83614				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	103.43067				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	103.07597				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63776				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.74481				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.59833				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.98216				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	108.81714				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	102.99926				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.54569				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.98399				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.98399				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.17137				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.06500	96.03902	10.06500	96.01312				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.24500	95.98367	9.24500	95.95984				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.79500	94.70246	9.79500	94.67759				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.79500	94.70246	9.79500	94.67759				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.33909	9.10000	103.31363				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.06165	11.05000	104.03074				0.00	0	
Total ASN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.04340	11.00000	104.01263				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.86081	10.50000	103.83146				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.86081	10.50000	103.83146				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.30516				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.64734				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.43964				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.89734	10.60000	103.86770				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.82786	10.47000	103.82059				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.87908	10.55000	103.84958				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.41421				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.84620				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.13384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN571 On 13/02/2023 Spot Bond					0.00000	99.73259				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN571 On 20/12/2022 Spot Bond					0.00000	99.88082				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN581 On 13/02/2023 Spot Bond					0.00000	100.12792				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	101.22875				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN581 On 18/03/2024 Spot Bond					0.00000	99.82833				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2023 Spot Bond			9.22000	103.39289	9.22000	103.36715				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN591 On 11/04/2023 Spot Bond					0.00000	100.99023				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN591 On 17/04/2023 Spot Bond					0.00000	100.91511				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN601 On 24/04/2023 Spot Bond					0.00000	100.76132				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.80098				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.31615				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	99.64475				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.78646				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2023 Spot Bond					0.00000	101.63323				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	100.69939				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	99.84954				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	100.41579				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	100.67486				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	99.85667				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	100.30578				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	101.23445				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	99.86001				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	99.84723				0.00	0	
Total ASN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.15036				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.79028				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.08779				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.50991				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.33093				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.41934				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.26503				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.37025				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.85310				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.84742				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.14142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.71044				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.49187				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.71090				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.74559				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.06216				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.73297				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.86638				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.86543				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.87889				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.57766				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.67850				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 19/08/2023 Spot Bond					0.00000	100.45297				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.53010				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.95148				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	101.03100				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.14161				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.91090				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.14091				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.71997				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.28109				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.52425				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.87112				0.00	0	
Total ASN742 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.86922				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.54428				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.68070				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.80506				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.81488				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.49884	9.49884	9.49884	103.38699				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.95159				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	103.35975				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.77536				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.67516				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.67630				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.95732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	99.86683				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 01/07/2022 Spot Bond					0.00000	101.07340				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN817 On 06/04/2025 Spot Bond					0.00000	101.34352				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 01/07/2022 Spot Bond					0.00000	101.10440				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN819 On 02/04/2026 Spot Bond					0.00000	101.17650				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.01573				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.08956				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	101.46529				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.08056				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.31474				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.31116				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	101.19564				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.02409				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.02409				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.03329				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	99.87169				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.85909				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.85188				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.85188				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.88879				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.89011				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.65864				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.66513				0.00	0	
Total ASN846 SPOT										0.00	0	

Contract 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 ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.68459				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.84270				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.83659				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	99.87122				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	99.86756				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.36620				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.27925				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.20177				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.27867				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.16414				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	25,000,000,000	25,000,000,000

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 ASN864 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000,000
Total For ASN864										10,000,000,000,000.00	25,000,000,000	25,000,000,000
ASN864 On 09/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	15,000,000,000	15,000,000,000
Total ASN865 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For ASN865										10,000,000,000,000.00	15,000,000,000	15,000,000,000
ASN865 On 09/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	150,000,000,000	150,000,000,000
Total ASN866 SPOT										10,000,000,000,000.00	150,000,000,000	150,000,000,000
Total For ASN866										10,000,000,000,000.00	150,000,000,000	150,000,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	100.73026				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.38551				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.14580				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.95500	100.02360	6.95500	100.00491				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.13428				0.00	0	600,000,000
Total BAW34 SPOT										0.00	0	600,000,000
Total For BAW34										0.00	0	600,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	102.01245				0.00	200,000,000	200,000,000
Total BAW36 SPOT										0.00	200,000,000	200,000,000
Total For BAW36										0.00	200,000,000	200,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.77679				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.04000	9.04000	9.04000	103.88579				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.85500	11.85500	11.85500	103.39172				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.27075				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.47372				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.47439				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.36901				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.94106				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.47397				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.52153				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.87789				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.08008				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.99743				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.77590				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.87687				0.00	0	
Total BAYA85 SPOT										0.00	0	

Contract 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 BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.82999				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.03888				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.96023				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.81176				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.99050				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.72646				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.77649				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.72603				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	102.12908				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.41559				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.17985				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.12992				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.28688				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.52221				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.12945				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.80000	8.80000	8.80000	98.16690				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.70840				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.44889				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03014				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.43765				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.91459				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.15685				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX37 On 16/09/2033 Spot Bond					0.00000	78.34564				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.00126				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.86148				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.83000	104.09620	7.83000	104.07426				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.23095				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.22379				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.08629				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.99869				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	100.98622				0.00	3,620,000,000	3,060,000,000
Total BGT01 SPOT										0.00	3,620,000,000	3,060,000,000
Total For BGT01										0.00	3,620,000,000	3,060,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.31382				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.86330				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.58000	104.79915	6.58000	104.78071				0.00	0	
Total BID11 SPOT										0.00	0	

Contract 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 BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.98481				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.90070				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.83967				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.60177				0.00	0	35,000,00
Total BID15 SPOT										0.00	0	35,000,00
Total For BID15										0.00	0	35,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.82399				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.16670				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.07900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.01610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.34418				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.12346				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.46826				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.12287				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.62748				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.41528				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.71367				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.16157				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.58873				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.61101				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.37177				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.60140				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.53855				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.30807				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.75760				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.42930				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.63301				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.29500	103.81419	8.29500	103.79102				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.54500	105.58455	8.54500	105.56042				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.14500	107.53619	9.14500	107.51006				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.56500	10.56500	10.56500	103.22487				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.93367				0.00	0	
Total CGR42 SPOT										0.00	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 CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.33937				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.35985				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.10614				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.17241				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.27578	4.77000	104.26900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.75800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.75918				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.59500	107.24087	7.59500	107.21915				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.85752	8.70700	110.03600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.81457				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.84612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.28685				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.75663	10.98000	101.72708				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.92900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.27999	6.50000	108.63600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.97400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.87231				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.45285				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.44905				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.09000	150.98744	5.09000	150.91677				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.53000	149.34475	5.53000	149.27307				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.45628				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.84000	103.71978	6.84000	103.70051				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	99.85375				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.37231				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.24000	108.48473	7.24000	108.46376				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.77664				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.12755				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.18752				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.75147				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.01166				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	99.92730				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.28714				0.00	0	
Total CLN510 SPOT										0.00	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 CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.58175				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.38180	9.96000	102.35456				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.17589	10.01000	101.14916				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.38885				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.36083	9.60000	104.33350				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.31581				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.35547	9.20000	102.33024				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.22984				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.00916				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.28651				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.47706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.86296				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.96334				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.02500	105.03008	10.02500	105.00170				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.29466				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.79944				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.09064				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.90900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.55523				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.49500	104.88044	9.49500	104.85357				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.54500	103.33871	9.54500	103.31253				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

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 12/11/2025 Spot Bond			9.63500	102.38939	9.63500	102.36321				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.59397				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	100.46490				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55{ On 12/11/2023 Spot Bond					0.00000	100.49745				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55{ On 24/11/2024 Spot Bond					0.00000	100.38757				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55{ On 17/01/2024 Spot Bond					0.00000	101.20283				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	118.67400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56{ On 11/02/2026 Spot Bond					0.00000	100.53855				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56{ On 12/11/2025 Spot Bond			10.19000	100.73986	10.19000	100.78075				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56{ On 12/11/2025 Spot Bond			9.49500	102.79325	9.49500	102.76734				0.00	0	
Total CLN563 SPOT										0.00	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 CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.87344				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.51335				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.93532				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.13505				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.50723				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.72500	101.60297	9.72500	101.57676				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.52348				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.50992				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.96369				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.85153				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.92569				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.26311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN587 On 10/05/2024 Spot Bond					0.00000	100.53759				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN580 On 16/09/2025 Spot Bond					0.00000	99.91550				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN582 On 18/04/2024 Spot Bond					0.00000	100.93712				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN581 On 31/05/2024 Spot Bond					0.00000	100.24544				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN580 On 16/09/2025 Spot Bond					0.00000	102.43778				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.05467				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.98335				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.87341				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.01899				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.70234				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.51000	153.83674	3.51000	123.68266				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59: On 24/11/2024 Spot Bond					0.00000	100.58012				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	101.27986				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.38218				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.48795				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	101.19622				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.05044				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.87341				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.87341				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	100.50900				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	103.07272				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.57101				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60: On 12/08/2022 Spot Bond					0.00000	100.47155				0.00	0	
Total CLN605 SPOT										0.00	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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.11401				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.95590				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.39406				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.12630	9.32000	101.10114				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.79114				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.13879				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.11273				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.38278				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.51966				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.16340				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.72100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.34501				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.82950				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.30776				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.70393				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.77518				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.81277				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.80000	104.76734	6.80000	104.74800				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.44166				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	91.12250				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.45500	63.18314	12.45500	83.57922				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	100.45152				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.19500	101.14134	10.19500	101.11356				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.43963				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.40114				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.34978				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.55281				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.16326				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.37989				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.43760				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.70746				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.47814				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.84809				0.00	0	
Total CLN643 SPOT										0.00	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 CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.38159				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.87543				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.97010				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.87525				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.57388				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.24308				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.43760				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.34948				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.43760				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	104.25800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.71788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.76991				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.99529				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	118.48000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	143.24100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.45698				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.41597				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.52673				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.45481				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.26973				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	100.33459				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.48490				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 31/01/2025 Spot Bond			3.97898	155.23418	3.97898	126.00149				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.97898	155.23418	3.97898	126.00230				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.49502				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.52201				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	101.43271				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.45759				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.28340				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	100.10545				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	101.37381				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.41015				0.00	0	
Total CLN684 SPOT										0.00	0	

Contract 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 CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.65968				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.65946				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.46676				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.24370				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.46692				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.56717				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	86.96670				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	85.44341				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.66480				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.22434				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.45814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.13598				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.86998				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.53333				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.53549				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.43483				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.91701				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.16092				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	99.96384				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.44391				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	101.44391				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.44391				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	82.95220				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.00002				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	81.94579				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	82.26931				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.20232				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.98209				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.33270				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.33270				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.33270				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.35540				0.00	0	
Total CLN727 SPOT										0.00	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 CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.35540				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.35540				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.49084				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.53350				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.17491				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.00002				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	96.18490				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.06751				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.64984				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.85000				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	94.85616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.43084				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.58864				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.62538				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.51900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.01406				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.29282				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.46687				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.76422				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.16316				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.70057				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.08324				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	
Total For CLN757										0.00	0	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.37375				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	102.30582				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.41330				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.60926				0.00	0	
Total CLN763 SPOT										0.00	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 CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.77353				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	94.55295				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	102.70057				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	99.80160				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.03144				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.95191				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.84460				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.86665				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.29143				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.79384				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.42000	6.42000	6.42000	121.02120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.26367				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 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	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.31254				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.65846				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.66403				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.32159				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.76975				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.69186				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.70411				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.47370				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.28514				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 30/09/2026 Spot Bond					0.00000	101.47370				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.52479				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	103.38847				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.58400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	95.83036				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.47376				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.77003				0.00	0	
Total CLN798 SPOT										0.00	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 CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.77518				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.77518				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.28283				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.28210				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.66737				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.91316				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.78087				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.28472				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.70299				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.43706				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.80000	98.19000	8.80000	98.16690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81(On 26/08/2025 Spot Bond					0.00000	101.44910				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811On 21/07/2025 Spot Bond					0.00000	101.00042				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.73938				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.56635				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.56635				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.76990				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.77012				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.78087				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.65848				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.90824				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.73596				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 31/05/2025 Spot Bond					0.00000	100.77872				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 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	
CLN82 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.52463				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.52463				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.52431				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.41942				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.20465				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.29081				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	100.42433				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.17060				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total CLN832 SPOT										0.00	0	3,000,000.00

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 CLN832									0.00	0	3,000,000,00
CLN83: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	5,000,000,000	5,000,000,00	
Total CLN833 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,00	
Total For CLN833								10,000,000,000,000.00	5,000,000,000	5,000,000,00	
COJ05 On 05/06/2023 Spot Bond			8.18000	103.99570	8.18000	103.97292		0.00	0		
Total COJ05 SPOT								0.00	0		
Total For COJ05								0.00	0		
COJ08 On 22/06/2026 Spot Bond			10.76500	101.96050	10.76500	101.93113		0.00	0		
Total COJ08 SPOT								0.00	0		
Total For COJ08								0.00	0		
COJG0 On 09/06/2024 Spot Bond			9.30000	101.69920	9.30000	101.67395		0.00	0		
Total COJG01 SPOT								0.00	0		
Total For COJG01								0.00	0		
COT01 On 03/04/2023 Spot Bond			7.67500	102.86929	7.67500	102.84813		0.00	0		
Total COT01 SPOT								0.00	0		
Total For COT01								0.00	0		
COT02 On 03/04/2028 Spot Bond			12.55500	92.46509	12.55500	92.43434		0.00	0		
Total COT02 SPOT								0.00	0		
Total For COT02								0.00	0		
COT03 On 05/06/2028 Spot Bond			11.14500	93.01582	11.14500	92.98826		0.00	0		
Total COT03 SPOT								0.00	0		
Total For COT03								0.00	0		
CPV01 On 30/06/2029 Spot Bond			10.04000	10.04000	10.04000	107.91518		0.00	0		
Total CPV01 SPOT								0.00	0		
Total For CPV01								0.00	0		
DENG8 On 28/09/2023 Spot Bond					0.00000	101.92065		0.00	0		
Total DENG88 SPOT								0.00	0		
Total For DENG88								0.00	0		
DENG9 On 31/01/2023 Spot Bond					0.00000	100.85456		0.00	0		
Total DENG99 SPOT								0.00	0		
Total For DENG99								0.00	0		
DSY01 On 21/11/2022 Spot Bond					0.00000	100.37484		0.00	0		
Total DSY01 SPOT								0.00	0		
Total For DSY01								0.00	0		
DSY02 On 21/11/2024 Spot Bond					0.00000	101.47260		0.00	0	4,400,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	4,400,000.00
Total For DSY02										0.00	0	4,400,000.00
DSY03 On 21/11/2024 Spot Bond			9.89500	9.89500	9.89500	101.83772				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.36474				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.69333				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.10000	104.89357	7.10000	104.87335				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	63.54307	100.00000	63.40088				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	63.54307	100.00000	63.40088				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.62000	106.29070	7.62000	106.26874				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	103.07864	9.69000	103.05170				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.07864	9.69000	103.05170				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.09500	100.94131	10.09500	100.91384				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.48500	92.60528	12.48500	92.57431				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	103.20777	10.10000	103.17968				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20777	10.10000	103.17968				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	100.50118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22(On 24/10/2022 Spot Bond					0.00000	100.78832				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.69656				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.01991				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.49391				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.82583				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2(On 15/12/2024 Spot Bond					0.00000	99.96193				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2(On 31/05/2024 Spot Bond					0.00000	98.89706				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2(On 31/05/2026 Spot Bond					0.00000	100.56794				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2(On 31/01/2023 Spot Bond					0.00000	100.57501				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2(On 31/01/2025 Spot Bond					0.00000	98.72265				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2(On 31/01/2027 Spot Bond					0.00000	100.60722				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.88453				0.00	0	8,000,000,00
Total DVFB30 SPOT										0.00	0	8,000,000,00
Total For DVFB30										0.00	0	8,000,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.31747				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.96024				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.95878				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.15000	106.99593	7.15000	106.97549				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.90000	117.31389	4.90000	117.25985				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.67000	106.48182	4.67000	106.43317				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.42477	2.25000	142.36908				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.54000	156.58374	3.54000	156.51725				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.44200	144.24887	3.44200	144.18801				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.48500	141.05575	3.48500	140.99584				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.59000	119.66748	4.59000	119.61326				0.00	0	
Total EL31 SPOT										0.00	0	

Contract 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 EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.64000	108.60270	4.64000	108.55317				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.42477	2.25000	142.36908				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	158.27895				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	155.72659				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	120.80453				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	119.90789				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	117.39555				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	109.10700				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.28711				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.00295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	88.54287				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	94.78832				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	95.26527				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	97.93994				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.20500	100.83787	10.20500	100.81060				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.14500	12.14500	12.14500	93.28936				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.19500	12.19500	12.19500	97.46535				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			10.29500	10.29500	10.29500	99.65592				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.29500	10.29500	10.29500	104.89088				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.15000	12.15000	12.15000	76.05097				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.43000	11.43000	11.43000	97.48624				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			12.15000	12.15000	12.15000	90.81040				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.14175				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.10623				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.99971				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.51800				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.21092				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.26976				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.11177				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.98251				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.48217				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	99.98381				0.00	0	
Total EPFC51 SPOT										0.00	0	

Contract 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 EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.74418				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.86612				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.44372				0.00	200,000,000	100,000,00
Total EQT005 SPOT										0.00	200,000,000	100,000,00
Total For EQT005										0.00	200,000,000	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.64208				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	99.84503				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.06071				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.52175				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.84825				0.00	1,200,000,000	850,000,00
Total EQT010 SPOT										0.00	1,200,000,000	850,000,00
Total For EQT010										0.00	1,200,000,000	850,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.41400				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.43611				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.42496				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.44708				0.00	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 ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.63616				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.51132				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.42520				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.39938				0.00	620,000,000	310,000,000
Total ERS29 SPOT										0.00	620,000,000	310,000,000
Total For ERS29										0.00	620,000,000	310,000,000
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.42148				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.45000	105.95499	6.45000	105.93641				0.00	0	1,000,000,000
Total ES23 SPOT										0.00	0	1,000,000,000
Total For ES23										0.00	0	1,000,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.84594	10.00000	103.81795				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.29500	97.00509	9.29500	96.98101			27,885,000,000,000.00	3,000,000,000	3,000,000,000	4,500,000,000
Total ES26 SPOT									27,885,000,000,000.00	3,000,000,000	3,000,000,000	4,500,000,000
Total For ES26									27,885,000,000,000.00	3,000,000,000	3,000,000,000	4,500,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.54762	7.85000	101.52625			0.00	0	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.79500	75.44173	11.76500	75.56770			0.00	0	0	937,047,500
Total ES33 SPOT										0.00	0	937,047,500
Total For ES33										0.00	0	937,047,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.83736	7.50000	101.81700			0.00	0	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			12.21500	73.60861	12.17000	73.84196			2,443,000,000,000.00	200,000,000	2,200,416,30
Total ES42 SPOT									2,443,000,000,000.00	200,000,000	2,200,416,30
Total For ES42									2,443,000,000,000.00	200,000,000	2,200,416,30
ES42/R On 25/04/2042 Spot Bond			8.50000	101.14369	8.50000	101.12070			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.36677			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.52289			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.43339			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.54428			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.42996			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.71427			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.16198			0.00	0	
Total FIFB19 SPOT									0.00	0	

Contract 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 FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.62397				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.66631				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.38524				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.40806				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.41377				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.36415				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.36726				0.00	1,176,800,000	588,400,000
Total FRB23 SPOT										0.00	1,176,800,000	588,400,000
Total For FRB23										0.00	1,176,800,000	588,400,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.58536				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.80465				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.71467				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.87500	104.62058	8.87500	104.59576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.53013				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.01025				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.79500	99.17800	8.79500	99.15468				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.37420				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.17800	320.40254	2.17800	320.27808				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.39500	2.39500	2.39500	161.47916				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.36000	214.85625	3.36000	214.76593				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	113.81399				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.58500	4.58500	4.58500	232.67339				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.88000	102.62005	4.88000	102.57273				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93000	103.76275	4.93000	103.71462				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			8.10000	8.10000	8.10000	82.97369				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.15000	8.15000	8.15000	82.10569				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	156.29522				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.36679				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.68763				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.74475				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	103.52603				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.38280				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.58172				0.00	0	
Total FRC280 SPOT										0.00	0	

Contract 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 FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.27325				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.68594				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.42207				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	116.15038				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.39324				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.66906				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.43772				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.44532				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.13562				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.05797				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.29826				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.28831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.41582				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.29618				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.39389				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.36594				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.55435				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.69517				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.20290				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	99.96129				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.75431				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.53618				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.69492				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/12/2024 Spot Bond					0.00000	101.84211				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.57003				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.11975				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.04939				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.14167				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.30571				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.56422				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.86262				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.62599				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.46379				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.45407				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.78357				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract 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 FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.98561				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.42136				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.92256				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.81277				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.45307				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.96742				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.85943				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.74647				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.26386				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.16234				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.87268				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.93710				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.87645				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.88477				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.61646				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.91769				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.77149				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.23181				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.56238				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.48897				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.69401				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.27864				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.27992				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.86199				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.87328				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.90750				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.90351				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.97718				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.14447				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.07657				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.06524				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.41575				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.71476				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.59279				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract 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 FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.39174				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.39174				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.39047				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.39047				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.11125				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.85469				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.93947				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.66900				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.98067				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.59367				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.54918				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.85466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.88219				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.65246				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.95141				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.17993				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.69699				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.18429				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.83421				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.61983				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.85673				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			8.99500	8.99500	8.99500	112.21508				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.49599				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	100.45845				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	100.28396				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.44719				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.16251				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	109.80348	4.35000	109.75448				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.52000	122.41978	4.52000	122.36434				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.86179				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.01192				0.00	0	100,000,00
Total FRJ23 SPOT										0.00	0	100,000,00
Total For FRJ23										0.00	0	100,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.95251				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.03205				0.00	0	50,000,00
Total FRJ25 SPOT										0.00	0	50,000,00
Total For FRJ25										0.00	0	50,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.18582				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.82575				0.00	0	
Total FRJ27 SPOT										0.00	0	

Contract 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 FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	100.79506				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.83258				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13193				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.81711				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.31552				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	112.05722				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.49000	4.49000	4.49000	122.81977				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.35252				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63000	120.76664	4.63000	120.71159				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.59000	232.67141	4.59000	232.56598				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.77000	118.70097	4.77000	118.64642				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	231.92284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.24000	158.13944	3.24000	158.07334				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.13153	3.70500	109.08453				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.57000	121.66503	4.57000	121.60978				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.74000	229.47621	4.74000	229.37129				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.79000	228.42272	4.79000	228.31799				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.77000	160.02165	2.77000	159.95680				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.82000	227.79338	4.82000	227.68875				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.77000	118.70097	4.77000	118.64642				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.97000	208.04969	3.97000	207.95883				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.52000	108.32878	5.52000	108.27682				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.86000	209.25866	3.86000	209.16789				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			3.92000	208.59823	3.92000	208.50741				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.33000	217.40359	5.33000	217.30077				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.47000	108.98544	5.47000	108.93330				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.77000	4.77000	4.77000	118.64642				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.75000	117.18240	4.75000	118.93885				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.73000	210.69781	3.73000	210.60717				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.10000	222.01781	5.10000	221.91418				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.86000	209.25866	3.86000	209.16789				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.86000	209.25866	3.86000	209.16789				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.26100	215.98476	3.26100	215.89455				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.54000	156.95210	3.54000	156.88521				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.21000	205.43957	4.21000	205.34855				0.00	0	
Total FRS149 SPOT										0.00	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 FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.25000	205.00823	4.25000	204.91715				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.51000	157.07035	3.51000	157.00352				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			3.72500	210.75340	3.72500	210.66274				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	204.80946				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.15200				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.86308				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.94551				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.47988				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.41203				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	180.39639				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	133.31177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	173.64793				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	142.37653				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.54451				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.62397				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.50187				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.33771				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.99953				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.37843				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	101.24100				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	102.03299				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.42136				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.22104				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.45716				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	

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 FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.71616				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	110.00793				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.10412				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.33059				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	69.34748				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.10865				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	105.43445				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.43389				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.49454				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.18910				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	105.08662				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.02324				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.29615				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.44942				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.10856				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.45959				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 05/07/2022 Spot Bond					0.00000	102.06268				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.12364				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	97.55246				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.45144				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.35245				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	101.80281				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.93943				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.90016				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.53431				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.73808				0.00	0	
Total FRS284 SPOT										0.00	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 FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.73808				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.78599				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.39748				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.33900	11.33900	11.33900	93.74538				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.33660				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	85.84356				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.40324				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	93.34961				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	97.34206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.43615				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.48000	1.48000	1.48000	323.49510				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.21000	324.86897	1.21000	324.75129				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.22000	1.22000	1.22000	324.70464				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.61684				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.47000	114.45007	4.47000	114.39840				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.11000	74.77226	4.11000	119.85510				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	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
FRS85 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	160.40154				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	159.27240				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.28000	2.28000	2.28000	319.81162				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.38000	6.38000	6.38000	103.13886				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.03500	106.13172	8.03500	106.10888				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.04500	108.34462	8.04500	108.32102				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.78500	104.41051	8.78500	104.38598				0.00	0	3,006,655,9€
Total FRX26 SPOT										0.00	0	3,006,655,9€
Total For FRX26										0.00	0	3,006,655,9€
FRX27 On 07/03/2027 Spot Bond			8.91500	107.54908	8.91500	107.52360				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.80500	109.98400	8.80500	109.95781				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.77000	103.48084	9.77000	103.45358				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.17500	99.10482	10.17500	99.07765				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.26000	103.70704	10.26000	103.67869				0.00	0	
Total FRX32 SPOT										0.00	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 FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.45000	73.54849	11.45000	73.52612				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.67594				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.41269				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.39642				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.40745				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.41070				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.72157				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.76575				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.78781				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.76515				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.24960				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.45016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.55256				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.33391				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.34373				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.45476				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.59000	117.79519	3.59000	117.74495				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.25974				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.71900	105.92264	6.71900	105.90352				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.15846				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.30500	106.01484	7.30500	105.99406				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.84646				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.83215				0.00	300,000,000	590,000,000
Total GRT23 SPOT										0.00	300,000,000	590,000,000
Total For GRT23										0.00	300,000,000	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	100.23654				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.07182				0.00	800,000,000	1,590,000,000
Total GRT25G SPOT										0.00	800,000,000	1,590,000,000
Total For GRT25G										0.00	800,000,000	1,590,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	100.73564				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.20407				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.10424				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.83974				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.24315				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.92835				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.01332				0.00	800,000,000	200,000,000
Total GRT33 SPOT										0.00	800,000,000	200,000,000
Total For GRT33										0.00	800,000,000	200,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	98.77855				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.26867				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.18685				0.00	0	
Total GRT38 SPOT										0.00	0	

Contract 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.61190				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.07230				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.17115				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.42822				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.40023				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.14135				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.18363				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			960,000,000,000,000.00	9,600,000,000	25,000,000,000	
Total GRT49 SPOT									960,000,000,000,000.00	9,600,000,000	25,000,000,000	
Total For GRT49									960,000,000,000,000.00	9,600,000,000	25,000,000,000	
GRT50 On 10/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			570,000,000,000,000.00	35,700,000,000	55,000,000,000	
Total GRT50 SPOT									570,000,000,000,000.00	35,700,000,000	55,000,000,000	
Total For GRT50									570,000,000,000,000.00	35,700,000,000	55,000,000,000	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.31803				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.29094				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.03132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.43244				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.33200				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.07432				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.70895				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.99612				0.00	600,000,000	300,000,000
Total HILB08 SPOT										0.00	600,000,000	300,000,000
Total For HILB08										0.00	600,000,000	300,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	100.10904				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12815				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.04700				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.19081				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.17064				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.27901				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			1.87000	321.81455	1.87000	321.69222				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.17000	2.17000	2.17000	330.00216				0.00	0	1,410,400
Total HWAY24 SPOT										0.00	0	1,410,400
Total For HWAY24										0.00	0	1,410,400
HWAY3 On 28/08/2030 Spot Bond			10.43000	102.65039	10.43000	102.62156				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.60000	80.94396	4.60000	109.99499				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			11.58500	88.38541	11.58500	88.35792		254,870,000,000.00		22,000,000,000	14,753,459,600	
Total HWAY34 SPOT								54,870,000,000,000.00		22,000,000,000	14,753,459,600	
Total For HWAY34								54,870,000,000,000.00		22,000,000,000	14,753,459,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.49328	100.00000	12.46532				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.61500	87.66123	11.61500	87.63389				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	12.49058	100.00000	12.46263				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	100.94534				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.80803				0.00	828,000,000	414,000.00
Total HWF12 SPOT										0.00	828,000,000	414,000.00
Total For HWF12										0.00	828,000,000	414,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.24509				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.15000	162.54640	2.09000	162.73034		425,745,735,230,000.00		198,021,272,200	759,925,670,800	
Total I2025 SPOT								5,745,735,230,000.00		198,021,272,200	759,925,670,800	

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 I2025									5,745,735,230,000.00	198,021,272,200	759,925,670,80
I2029 On 31/03/2029 Spot Bond			3.20000	119.62295	3.12000	120.17444			626,252,160,000,000.00	195,703,800,000	284,691,460,60
Total I2029 SPOT									6,252,160,000,000.00	195,703,800,000	284,691,460,60
Total For I2029									6,252,160,000,000.00	195,703,800,000	284,691,460,60
I2033 On 28/02/2033 Spot Bond			3.90000	114.52680	3.85000	115.01584			348,336,743,040,000.00	89,317,113,600	389,952,384,90
Total I2033 SPOT									18,336,743,040,000.00	89,317,113,600	389,952,384,90
Total For I2033									18,336,743,040,000.00	89,317,113,600	389,952,384,90
I2038 On 31/01/2038 Spot Bond			3.95000	131.42920	3.87000	132.69778			477,156,898,855,000.00	120,799,214,900	400,594,384,60
Total I2038 SPOT									7,156,898,855,000.00	120,799,214,900	400,594,384,60
Total For I2038									7,156,898,855,000.00	120,799,214,900	400,594,384,60
I2046 On 31/03/2046 Spot Bond			3.96000	119.28939	3.88000	120.84494			159,314,474,880,000.00	40,230,928,000	440,355,704,50
Total I2046 SPOT									9,314,474,880,000.00	40,230,928,000	440,355,704,50
Total For I2046									9,314,474,880,000.00	40,230,928,000	440,355,704,50
I2050 On 31/12/2050 Spot Bond			3.95000	123.70813	3.93000	124.11268			286,068,216,535,000.00	72,422,333,300	460,881,113,50
Total I2050 SPOT									16,068,216,535,000.00	72,422,333,300	460,881,113,50
Total For I2050									16,068,216,535,000.00	72,422,333,300	460,881,113,50
IBG01 On 07/02/2025 Spot Bond					0.00000	100.47699			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.49594			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.94000	321.49289	1.94000	321.37009			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.80836			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.54830			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.77734			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.48017			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.06513				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.92017				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.38265				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.72193				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.61051				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.55376				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.39934				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.87611				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.19614				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.30165				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.31188				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.31904				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.72045				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.61897				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.60270				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.70038				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.88836				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.91758				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.62231				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.43994				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.79339				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.81955				0.00	0	
Total IBL178 SPOT										0.00	0	

Contract 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 IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.31824				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.53853				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.04681				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.04822				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.00670				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.89600				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.62527				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.53368				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.51028				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.18292				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.18812				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.61207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.07958				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.07641				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.06579				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.07323				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.56068				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.63034				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.36183				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.32750				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.32750				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.32750				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.32750				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL215 On 07/09/2022 Spot Bond					0.00000	100.09352				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.87536				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.88709				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.08689				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.25152				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.33236				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.86906				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.66705				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.54523				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.60554				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.32470				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.61745				0.00	0	
Total IBL226 SPOT										0.00	0	

Contract 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 IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.80948				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IBL228 SPOT										0.00	0	5,000,000,00
Total For IBL228										0.00	0	5,000,000,00
IBL60 On 17/02/2024 Spot Bond			7.26000	107.94301	7.26000	107.92174				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.63000	102.42647	5.63000	102.41107				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.10709				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.32000	101.02640	9.32000	101.00140				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.74500	103.73719	10.74500	103.81752				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.91500	103.39692	9.91500	103.36959				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.28995				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.77134				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.32114				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.52737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.33792				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.00285				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.25008				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.03481				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.96575				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.64500	100.25813	8.64500	100.23495				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.28454				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.57838				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.53357				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.04686				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.20947				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	101.03927				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.16999				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.83425				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.42191				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.37470				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.98335				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.59209				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.87319				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.52461				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.53384				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.65524				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.07230				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract 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 IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.21704				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.46110				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.19965				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.52000	202.12351	4.52000	202.03226				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	99.87081				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.31752				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.42000	203.18646	4.42000	203.09529				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.50077				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	101.22296				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.43677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.54627				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.14716				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.10762				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.48272				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.12956				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.20042				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.11055				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.46022				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.86036	7.40000	99.84043				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC188 On 02/12/2022 Spot Bond					0.00000	100.46735				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.59778				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.65926	7.23000	102.63911				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.56837				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.09952	7.45000	102.07901				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.06204				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.83572	3.91012	102.82479				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.93748				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.35666				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.61758				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.21941				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.10791				0.00	0	
Total IVC208 SPOT										0.00	0	

Contract 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 IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.88554				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.70761				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.49000	6.49000	6.49000	102.29716				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.19000	7.19000	7.19000	101.03442				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.73511				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.71719				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	101.26840				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.20570	8.45000	101.18282				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.86568	7.20000	100.25294				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			5.35000	5.35000	5.35000	5.35000				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.89750				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.57673				0.00	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 IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.47022				205,200,000,000,000.00	38,000,000,000	38,000,000,000
Total IVZ094 SPOT										15,200,000,000,000.00	38,000,000,000	38,000,000,000
Total For IVZ094										15,200,000,000,000.00	38,000,000,000	38,000,000,000
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.36786				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.16376				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.74673				154,398,500,000,000.00	28,330,000,000	15,000,000,000
Total IVZ099 SPOT										14,398,500,000,000.00	28,330,000,000	15,000,000,000
Total For IVZ099										14,398,500,000,000.00	28,330,000,000	15,000,000,000
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.60581				133,750,000,000,000.00	25,000,000,000	25,000,000,000
Total IVZ100 SPOT										13,750,000,000,000.00	25,000,000,000	25,000,000,000
Total For IVZ100										13,750,000,000,000.00	25,000,000,000	25,000,000,000
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.19060				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.84981				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.50219				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.85707				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.38784				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.93198				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.18062				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.73267				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.96446				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.96433				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.48019				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.12678				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.96396				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.00298				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.18963				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.39500	118.64762	9.39500	118.61803				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.05000	102.87453	7.05000	102.85508				0.00	0	
Total LGL06 SPOT										0.00	0	

Contract 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 LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.68575				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.91420				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.75550				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.22818				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.94660				0.00	0	10,000,00
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.28775				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.43015				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.43988				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.28625				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.47316				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.50222				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.87653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.21429				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.86060				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.35674				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.65043				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.61621				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.76375				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.63354				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.43809				0.00	820,000,000	410,000,000
Total MBP050 SPOT										0.00	820,000,000	410,000,000
Total For MBP050										0.00	820,000,000	410,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.32694				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.11360				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.64500	8.64500	8.64500	110.96886				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2022 Spot Bond			6.56900	104.32227	6.56900	104.30369				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.41960				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.89055				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.20050				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.29500	100.08128	9.29500	100.05644				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.48273				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.54500	95.43227	9.54500	94.68290				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.33792				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.11000	100.04161	10.11000	100.01481				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.15926				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.39549				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.94342				0.00	0	750,000,00
Total MTN10 SPOT										0.00	0	750,000,00

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 MTN10										0.00	0	750,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.92753				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.62881				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.41140				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.88702				0.00	10,000,000,000	5,000,000,00
Total MTN17 SPOT										0.00	10,000,000,000	5,000,000,00
Total For MTN17										0.00	10,000,000,000	5,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.29776				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.76568				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.90225				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.94442				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.89485				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.24000	100.15855	9.24000	100.13357				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.84865				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.77971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.70476				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.16818				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.96649				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.50392				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.85416				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.10040				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.39125				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.41394				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.41385				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.40817				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.32024				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/06/2025 Spot Bond					0.00000	101.27056				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.60436				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.88813				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.14913				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.78000	101.16102	6.78000	101.14277				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.14000	106.80261	7.14000	106.78192				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.17500	104.94361	10.17500	104.91485				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.03109				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.66037				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.77639				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.76798				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.65294				0.00	0	
Total NBG06G SPOT										0.00	0	

Contract 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 NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.96678				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.70500	107.23403	6.70500	107.21481				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.87500	106.85600	7.87500	106.83319				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.83000	105.01232	8.83000	104.98753				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.83000	105.38637	8.83000	105.36149				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.30500	109.49547	9.30500	109.46796				0.00	0	10,000,00
Total NBK21A SPOT										0.00	0	10,000,00
Total For NBK21A										0.00	0	10,000,00
NBK22 On 19/11/2022 Spot Bond			6.04000	102.35876	6.04000	102.34225				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.77300	109.36340	7.77300	109.34074				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.81500	109.75219	8.81500	109.72646				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			6.46000	6.46000	6.46000	106.14559				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.41741				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	54.41700	100.00000	54.29722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.08485				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.71000	108.97494	8.71000	108.94969				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.09300	107.87006	6.09300	107.85218				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.21500	111.73408	8.21500	111.70924				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.73000	107.50558	6.73000	107.48592				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.26000	105.07565	6.26000	105.05806				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.08468				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.42989				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.95034				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.97000	10.97000	10.97000	78.09464				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.35402				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	101.68950				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.74462				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.25165				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.52841				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.86424				0.00	200,000,000	100,000,000
Total NBK49B SPOT										0.00	200,000,000	100,000,000
Total For NBK49B										0.00	200,000,000	100,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.27569				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.91449				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.03083				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.97605				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.66978				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.87030				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.70122				0.00	0	
Total NBKB57 SPOT										0.00	0	

Contract 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 NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.98361				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.50888				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.53178				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.69112				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.82197				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.34741				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87330				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			10.14000	103.28046	10.14000	103.25270				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87424				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.79500	103.52299	9.79500	103.49610				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87330				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.87164				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.86974				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.95952				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.95952				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.38050				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.91546				0.00	0	2,780,000,00
Total NGL04 SPOT										0.00	0	2,780,000,00
Total For NGL04										0.00	0	2,780,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.75894				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	100.24185				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.22771				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.82855				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.50537				0.00	0	
Total NGL09 SPOT										0.00	0	

Contract 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 NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.32803				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.17039				0.00	1,500,000,000	1,500,000,000
Total NGLT1A SPOT										0.00	1,500,000,000	1,500,000,000
Total For NGLT1A										0.00	1,500,000,000	1,500,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.00115				0.00	156,000,000	39,000,000
Total NGLT1B SPOT										0.00	156,000,000	39,000,000
Total For NGLT1B										0.00	156,000,000	39,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	105.09977				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.60419				0.00	396,000,000	99,000,000
Total NGT104 SPOT										0.00	396,000,000	99,000,000
Total For NGT104										0.00	396,000,000	99,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.46479				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.29422				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.80064				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.02919				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.84562				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.72959				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.06238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	99.90497				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.99976				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.84940				0.00	0	3,000,000,0€
Total NHM016 SPOT										0.00	0	3,000,000,0€
Total For NHM016										0.00	0	3,000,000,0€
NHM01 On 25/05/2023 Spot Bond					0.00000	102.63254				0.00	0	172,000,0€
Total NHM018 SPOT										0.00	0	172,000,0€
Total For NHM018										0.00	0	172,000,0€
NHM01 On 25/05/2024 Spot Bond					0.00000	104.46857				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.40907				0.00	0	600,000,0€
Total NHM020 SPOT										0.00	0	600,000,0€
Total For NHM020										0.00	0	600,000,0€
NHM02 On 26/11/2026 Spot Bond					0.00000	101.25180				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	228.31799				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.23000	3.23000	3.23000	216.24935				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	159.65442				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI29	On	31/03/2029	Spot Bond			3.89000	3.89000	3.89000	114.52547			0.00	0	20,000,00
Total NI29 SPOT												0.00	0	20,000,00
Total For NI29												0.00	0	20,000,00
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			4.62000	4.62000	4.62000	120.86075			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			2.95000	2.95000	2.95000	159.23226			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	258.75182	3.45000	258.64245			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			2.75000	2.75000	2.75000	160.03754			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			2.87500	2.87500	2.87500	220.36022			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.02000	218.76040	3.02000	218.67044			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.64000	94.16175	4.64000	120.56267			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	100.13091			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	101.15268			0.00	0	
Total NN016 SPOT												0.00	0	
Total For NN016												0.00	0	
NN019	On	11/10/2022	Spot Bond					0.00000	100.53135			0.00	0	
Total NN019 SPOT												0.00	0	

Contract 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 NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.55162				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.02842				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.26750				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.82605				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.39140				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.20541				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.28862				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	129.57380				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.23805				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.39684				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.85499				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	160.74538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.56213				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	160.51520				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	154.17633				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	134.05716				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.75634				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.42008				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.46145				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00007				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.82724				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.20571				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	100.53788				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.67750				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.35524				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.87003				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.98224				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.87003				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.99180				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.28907				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.11145				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.10901				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.22273				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.21000				0.00	0	
Total NNF013 SPOT										0.00	0	

Contract 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 NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	112.11000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	119.49000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	117.67000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	116.61248				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	117.23720				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.16536				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	117.23720				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	91.22723				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	92.03052				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.25268				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.47652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF071 On 29/07/2022 Spot Bond					0.00000	100.63149				0.00	0	
Total NNF078 SPOT										0.00	0	
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	
NNF081 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	
NNF082 On 08/09/2022 Spot Bond					0.00000	100.07729				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	126.96820				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A21 On 22/05/2052 Spot Bond					0.00000	86.65971				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A21 On 22/05/2054 Spot Bond					0.00000	100.38031				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A22 On 22/05/2023 Spot Bond					0.00000	100.38854				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A22 On 22/05/2053 Spot Bond					0.00000	100.36123				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	100.30779				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	109.66332				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.41127				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.38929				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.33313				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.51855				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.34156				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.14000	103.31577	7.14000	103.29610			142,800,000,000.00		20,000,000	20,000,00
Total NRA022 SPOT									142,800,000,000.00		20,000,000	20,000,00
Total For NRA022									142,800,000,000.00		20,000,000	20,000,00
NRA02 On 31/05/2023 Spot Bond			2.14000	204.66351	2.14000	204.58423			0.00		0	
Total NRA023 SPOT									0.00		0	
Total For NRA023									0.00		0	
NRA02 On 30/11/2028 Spot Bond			10.90500	106.58055	10.90500	106.54963			327,150,000,000.00		30,000,000	456,274,90
Total NRA028 SPOT									327,150,000,000.00		30,000,000	456,274,90
Total For NRA028									327,150,000,000.00		30,000,000	456,274,90
NRA02 On 30/11/2028 Spot Bond			100.00000	13.10102	100.00000	13.07203			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	100.60897				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.87581				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total NTC27 SPOT										0.00	0	

Contract 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 NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.99996				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	
NTC31 On 10/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.44873				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.70451				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.31137				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.97438				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.87634				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.09500	109.52017	8.09500	109.49656				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.72500	103.69235	6.72500	103.67356				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.47000	110.84349	8.47000	110.81851				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	100.68155				0.00	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 OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.29623				0.00	1,000,000,000	500,000,00
Total OML12 SPOT										0.00	1,000,000,000	500,000,00
Total For OML12										0.00	1,000,000,000	500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.18708				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.48101				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.00539				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.29462				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.53274				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.29839				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.13271				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.25166				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.47500	107.27609	8.39500	107.56115				319,231,243,222,500.00	745,632,005,100	1,044,777,504,38
Total R186 SPOT										19,231,243,222,500.00	745,632,005,100	1,044,777,504,38
Total For R186										19,231,243,222,500.00	745,632,005,100	1,044,777,504,38
R197 On 07/12/2023 Spot Bond			0.87000	326.45786	0.87000	326.34264				41,596,230,765,000.00	47,811,759,500	71,705,534,80
Total R197 SPOT										11,596,230,765,000.00	47,811,759,500	71,705,534,80
Total For R197										11,596,230,765,000.00	47,811,759,500	71,705,534,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			3.79000	250.62850	3.79000	250.52028			2,360,033,000,000.00	622,700,000	111,560,421,30
Total R202 SPOT									2,360,033,000,000.00	622,700,000	111,560,421,30
Total For R202									2,360,033,000,000.00	622,700,000	111,560,421,30
R2023 On 28/02/2023 Spot Bond			5.54000	103.74162	5.54000	103.72622			139,026,216,000,000.00	205,600,400,000	352,892,313,40
Total R2023 SPOT									139,026,216,000,000.00	205,600,400,000	352,892,313,40
Total For R2023									139,026,216,000,000.00	205,600,400,000	352,892,313,40
R2030 On 31/01/2030 Spot Bond			9.96500	92.61317	9.93000	92.76019			802,648,110,282,000.00	1,485,463,934,800	2,616,494,996,40
Total R2030 SPOT									802,648,110,282,000.00	1,485,463,934,800	2,616,494,996,40
Total For R2030									802,648,110,282,000.00	1,485,463,934,800	2,616,494,996,40
R2032 On 31/03/2032 Spot Bond			10.42500	88.51242	10.40000	88.62565			037,752,566,927,500.00	483,237,656,300	772,544,027,00
Total R2032 SPOT									37,752,566,927,500.00	483,237,656,300	772,544,027,00
Total For R2032									37,752,566,927,500.00	483,237,656,300	772,544,027,00
R2035 On 28/02/2035 Spot Bond			10.79500	89.41536	10.76000	89.60655			727,109,012,552,500.00	437,898,009,500	984,262,333,00
Total R2035 SPOT									727,109,012,552,500.00	437,898,009,500	984,262,333,00
Total For R2035									727,109,012,552,500.00	437,898,009,500	984,262,333,00
R2037 On 31/01/2037 Spot Bond			11.00000	85.14165	10.96000	85.36577			451,605,468,000,000.00	586,509,588,000	1,408,363,536,40
Total R2037 SPOT									451,605,468,000,000.00	586,509,588,000	1,408,363,536,40
Total For R2037									451,605,468,000,000.00	586,509,588,000	1,408,363,536,40
R2040 On 31/01/2040 Spot Bond			11.13000	87.00567	11.08500	87.28040			189,848,030,016,000.00	556,140,883,200	1,075,575,649,80
Total R2040 SPOT									189,848,030,016,000.00	556,140,883,200	1,075,575,649,80
Total For R2040									189,848,030,016,000.00	556,140,883,200	1,075,575,649,80
R2044 On 31/01/2044 Spot Bond			11.16500	83.64882	11.11000	83.99777			080,928,649,026,000.00	544,642,064,400	2,021,711,816,50
Total R2044 SPOT									80,928,649,026,000.00	544,642,064,400	2,021,711,816,50
Total For R2044									80,928,649,026,000.00	544,642,064,400	2,021,711,816,50
R2048 On 28/02/2048 Spot Bond			11.11000	82.56707	11.06000	82.89278			347,729,438,011,000.00	1,111,406,790,100	3,986,204,563,50
Total R2048 SPOT									347,729,438,011,000.00	1,111,406,790,100	3,986,204,563,50
Total For R2048									347,729,438,011,000.00	1,111,406,790,100	3,986,204,563,50
R209 On 31/03/2036 Spot Bond			10.84500	68.76118	10.81500	68.90269			316,459,251,059,000.00	398,013,762,200	865,510,690,20
Total R209 SPOT									316,459,251,059,000.00	398,013,762,200	865,510,690,20
Total For R209									316,459,251,059,000.00	398,013,762,200	865,510,690,20
R210 On 31/03/2028 Spot Bond			2.65000	223.10140	2.52000	224.56055			7,421,978,755,000.00	2,800,746,700	226,272,228,40
Total R210 SPOT									7,421,978,755,000.00	2,800,746,700	226,272,228,40
Total For R210									7,421,978,755,000.00	2,800,746,700	226,272,228,40
R213 On 28/02/2031 Spot Bond			10.27500	83.43593	10.24500	83.56239			935,605,227,065,000.00	772,321,676,600	947,212,458,50
Total R213 SPOT									935,605,227,065,000.00	772,321,676,600	947,212,458,50

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 R213									15,605,227,065,000.00	772,321,676,600	347,212,458,50
R214 On 28/02/2041 Spot Bond			11.14500	65.64985	11.10000	65.87957			192,282,396,280,000.00	196,705,464,000	650,977,657,80
Total R214 SPOT									12,282,396,280,000.00	196,705,464,000	650,977,657,80
Total For R214									12,282,396,280,000.00	196,705,464,000	650,977,657,80
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.53559			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.28257			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.24987			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.18550			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.50580			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.89710			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.84153			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.23955			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.39228			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.27726			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.47433			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.81531				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.92543				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	99.92759				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.79246				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.16902				0.00	0	300,000,00
Total RED162 SPOT										0.00	0	300,000,00
Total For RED162										0.00	0	300,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	100.73120				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.15975				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.18887				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.81479				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.59165				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.06904				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	100.99311				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.26581				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.06264				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.51702				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.57207				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.87449				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.51077				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.61053				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.72867				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.01739				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			7.26000	103.22445	7.26000	103.20434				0.00	0	
Total RW23 SPOT										0.00	0	

Contract 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 RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.06000	96.40474	11.06000	96.37640			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.54500	100.11091	11.54500	100.08005			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.84449			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.61000	100.45247	10.61000	100.42394			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.77639			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.83730			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.74000	105.07355	8.74000	105.04912		1,258,560,000,000.00	144,000,000	36,000,000	
Total SBS20 SPOT								1,258,560,000,000.00	144,000,000	36,000,000	
Total For SBS20								1,258,560,000,000.00	144,000,000	36,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.66685			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.74000	106.87666	7.74000	106.85424			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.81500	98.42444	8.81500	98.40136			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.19000	102.39334	9.19000	102.36821			0.00	0	5,000,000,000

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 SBS31 SPOT										0.00	0	5,000,000.00
Total For SBS31										0.00	0	5,000,000.00
SBS34 On 19/09/2024 Spot Bond			8.10500	106.41430	8.10500	106.39133				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.25000	105.34421	8.25000	105.32068				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.99000	102.15587	9.99000	102.12836				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.17000	102.37681	6.17000	102.35994				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.53500	107.05454	8.53500	107.03023				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.27500	107.41036	9.27500	107.38390				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.46000	106.19179	6.46000	106.17314				0.00	0	3,970,000.00
Total SBS46 SPOT										0.00	0	3,970,000.00
Total For SBS46										0.00	0	3,970,000.00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.02769				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.75500	7.75500	7.75500	106.61583				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.09979				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.97363				0.00	0	88,000.00
Total SBS53 SPOT										0.00	0	88,000.00
Total For SBS53										0.00	0	88,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.50000	99.96987	5.50000	99.98493				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.00512				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.99551				0.00	0	88,000,00
Total SBS58 SPOT										0.00	0	88,000,00
Total For SBS58										0.00	0	88,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.29163				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.86184				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.35682				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.26771				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.83345				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.18765				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.26764				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.44223				0.00	0	50,000,00
Total SBS68 SPOT										0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS68										0.00	0	50,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20056				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.45533				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.33721				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.94927				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.50148				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.71321				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.75095				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.99000	321.26340	1.99000	321.14025				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	230.43038				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.13613				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.81899				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 30/09/2022 Spot Bond					0.00000	103.18899				0.00	1,000,000,000	740,000,00

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 SBT102 SPOT										0.00	1,000,000,000	740,000,000
Total For SBT102										0.00	1,000,000,000	740,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	105.47727				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.60623				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.22713				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.57553				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.72309				0.00	21,000,000,000	15,500,000,000
Total SBT201 SPOT										0.00	21,000,000,000	15,500,000,000
Total For SBT201										0.00	21,000,000,000	15,500,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.44785				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.91000	105.10041	6.91000	105.08091				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.55686				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.79739				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.78857				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT208 On 28/11/2025 Spot Bond					0.00000	102.30378				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.16096				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.41682				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.75140				0.00	1,200,000,000	770,000,000
Total SLI5 SPOT										0.00	1,200,000,000	770,000,000
Total For SLI5										0.00	1,200,000,000	770,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.79190				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.34500	98.45651	9.34500	98.43167				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.41859				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.42523				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.43378				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.42996				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.46035				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.42244				0.00	0	
Total SLRB5 SPOT										0.00	0	

Contract 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.46035				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.45274				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.50586				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.43764				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.47552				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.47171				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.23500	105.58409	7.23500	105.56359				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.37801				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.26440				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.55382				0.00	0	130,000,00
Total SNT06 SPOT										0.00	0	130,000,00
Total For SNT06										0.00	0	130,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.48278				0.00	0	200,000,00
Total SOLB01 SPOT										0.00	0	200,000,00
Total For SOLB01										0.00	0	200,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.37824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.62493				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.35096				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.35777				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.35255				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.94705				0.00	0	400,000,00
Total SPG005 SPOT										0.00	0	400,000,00
Total For SPG005										0.00	0	400,000,00
SPG00: On 18/06/2022 Spot Bond					0.00000	99.88500				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.43633				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.04862				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.02942				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.19100				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.72623				0.00	450,000,000	150,000,00
Total SSA07 SPOT										0.00	450,000,000	150,000,00
Total For SSA07										0.00	450,000,000	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	101.23150				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	158.97160				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.37000	107.68236	8.37000	107.65811				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.73500	86.17518	9.73500	86.15292				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.35276				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.99661				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.94000	105.21054	6.94000	105.19093				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.77000	118.70097	4.77000	118.64642				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.43000				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.69548				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.53846				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.90000	1.90000	1.90000	321.55411				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.76119				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.62773				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	100.99068				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	159.47332				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.77000	4.77000	4.77000	118.64642				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.96000	3.96000	3.96000	114.02691				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	210.94090				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.26331				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.25915				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96430				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	99.91405				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	99.92227				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.87491				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.01830				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.32504				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.61330				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.66500	4.66500	4.66500	230.96208				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.40534				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.99209				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.21206				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	100.26481				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.11357				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.59500	89.59023	10.59500	89.56468				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.67557				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			3.85000	209.36896	3.85000	209.27820				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.84500	227.27050	4.84500	227.16597				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.48213				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.58847				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.03690				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.20236				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.98676				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.88870				0.00	0	
Total SSN138 SPOT										0.00	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 SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.98678				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.85206				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.64621				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.78297				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.07764				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.33159				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	101.14354				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.11740				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.11940				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.11540				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	101.11740				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.07148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	101.07532				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	101.07532				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	101.05958				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.08015				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total SSN162 SPOT										0.00	0	5,000,000.00
Total For SSN162										0.00	0	5,000,000.00
SSN162 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	10,000,000.00	10,000,000.00
Total SSN163 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000.00
Total For SSN163										10,000,000,000,000.00	10,000,000,000	10,000,000.00
SSN163 On 12/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000.00	10,000,000.00
Total SSN164 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000.00
Total For SSN164										10,000,000,000,000.00	10,000,000,000	10,000,000.00
SST201 On 08/12/2026 Spot Bond					0.00000	100.38455				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.05731				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.88500	102.14303	8.88500	102.11877				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.32592				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.35263				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.35149				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.35604				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.36551				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.35984				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.36551				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.23564	7.21000	102.21564				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.39267	7.72000	102.37124				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.50456				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.54265				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.23108				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.50367				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract 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 TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.55218				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.72287				0.00	3,010,000,000	5,990,000,000
Total TFS157 SPOT										0.00	3,010,000,000	5,990,000,000
Total For TFS157										0.00	3,010,000,000	5,990,000,000
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.34374				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.75422				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.83299				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25677				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.67746				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.82253				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.96037				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.13869				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.08909				0.00	1,000,000,000	1,990,000,000
Total TFS169 SPOT										0.00	1,000,000,000	1,990,000,000
Total For TFS169										0.00	1,000,000,000	1,990,000,000
TFS17C On 30/11/2026 Spot Bond					0.00000	100.23207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171On 22/02/2025 Spot Bond					0.00000	100.41168				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172On 22/02/2027 Spot Bond					0.00000	100.46724				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2On 21/11/2022 Spot Bond					0.00000	100.37410				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.55442				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4On 21/11/2022 Spot Bond					0.00000	100.34480				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5On 21/11/2022 Spot Bond					0.00000	100.36347				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8On 21/11/2022 Spot Bond					0.00000	100.38962				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1On 21/11/2022 Spot Bond					0.00000	100.47139				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2On 21/11/2022 Spot Bond					0.00000	100.48791				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3On 21/11/2022 Spot Bond					0.00000	100.41631				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1On 21/11/2022 Spot Bond					0.00000	100.41631				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.53771				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.40268				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.90172				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65969				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.52341				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.40424				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.56588				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.62946	8.49000	102.60589				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.46095				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36858				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.40178				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36688				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.78841	5.76000	101.77244				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37938				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.59858				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.40097				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.39699				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.42424				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.41686				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.51885				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56690				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53865				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.39101				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.38251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.37968				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.41139				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.39837				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.39667				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.51534				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.49447				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.48148				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.32592				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.33448				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.09021				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.64000	102.96531	6.64000	102.94686				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	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
TL25 On 04/09/2024 Spot Bond			7.26000	107.29575	7.26000	107.27496				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.13721				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12122				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.86500	102.30167	8.86500	102.27742				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.13302				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.73066				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.69023				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.78596				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.16000	105.87762	7.16000	105.85738				0.00	0	1,119,534,20
Total TN23 SPOT										0.00	0	1,119,534,20
Total For TN23										0.00	0	1,119,534,20
TN23/R On 06/11/2023 Spot Bond			100.00000	40.57069	100.00000	40.48138				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.24500	103.68245	9.24500	103.65657				0.00	0	1,643,814,60
Total TN25 SPOT										0.00	0	1,643,814,60
Total For TN25										0.00	0	1,643,814,60
TN25/R On 19/08/2025 Spot Bond			100.00000	19.14466	100.00000	19.10182				0.00	0	
Total TN25/R186 SPOT										0.00	0	

Contract 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 TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.49500	94.26971	10.49500	94.24352				0.00	0	18,561,832,20
Total TN27 SPOT										0.00	0	18,561,832,20
Total For TN27										0.00	0	18,561,832,20
TN27/R On 14/11/2027 Spot Bond			100.00000	10.65689	100.00000	10.63344				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.86000	100.77218	10.86000	100.75158				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.53000	96.44178	11.53000	96.41224				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.84829	8.00000	116.82325				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.96700	100.11311	11.96700	100.09061				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.36000	90.32309	12.36000	90.29349				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.90617	10.75000	101.87701				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.58962				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.63641				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.18000	102.74596	5.18000	104.10282				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.30462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.29327				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.31809				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.35214				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	102.45202	7.61000	103.65601				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	101.13885				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	101.15020				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.10647				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.65000	101.68062	6.65000	101.66260				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.41045				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.52875				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.23381				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.99140				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.94000	105.41070	6.94000	105.39104				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.99140				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.43990	8.62000	101.41650				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.33607				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.70562				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.47925				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.41116				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.85367				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.85367				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	98.67220				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	96.11286				0.00	0	
Total TSP261 SPOT										0.00	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 TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.92628				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	95.31527				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.19847				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.88108				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.53066				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.89670				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.80597				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.69708				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.30971				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.28021				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.25113				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.14827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.07400				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.69500	104.79871	10.69500	104.76904				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.40343				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.45277				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.41483				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.46415				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.47554				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.49374				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.57404				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.58918				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.08577				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	101.27263				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.89279				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.40585				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.41505				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.34196				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.56572				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.46693				0.00	0	400,000,00
Total WHL03 SPOT										0.00	0	400,000,00
Total For WHL03										0.00	0	400,000,00
Total for SPOT										1.07e+017	721,442,902,400	459,638,962,45
Total for SPOT :										1.07e+017	721,442,902,400	459,638,962,45
Total Futures										1.067247537e+017	721,442,908,253	459,640,168,07
Total Options										1 189 224.000000000	2,400	120,80
Grand Total:										1.07e+017	721,442,910,653	459,640,288,87