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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2022

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			12.12183	75.19896	12.10401	75.28463			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.35197	72.51403	12.33326	72.60152			0.00	0	
ES33 On 02/02/2023 Bond Future			12.57496	73.70802	12.55529	73.79754			0.00	0	
ES33 On 04/05/2023 Bond Future			12.76913	71.29149	12.74846	71.38333			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.53142	73.21506	12.50827	73.34178			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.74398	70.02378	12.71971	70.15290			0.00	0	
ES42 On 02/02/2023 Bond Future			12.94268	71.17855	12.91726	71.31037			0.00	0	
ES42 On 04/05/2023 Bond Future			13.12450	68.24354	13.09785	68.37848			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			162.18119	162.18119	162.14127	162.14127			0.00	0	7,36
I2025 On 03/11/2022 Bond Future			164.54768	164.54768	164.50846	164.50846			0.00	0	
I2025 On 02/02/2023 Bond Future			165.57021	165.57021	165.53172	165.53172			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	Open Interest
I2025	On	04/05/2023	Bond Future			168.64681	168.64681	168.60910	168.60910			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			120.17204	120.17204	120.13949	120.13949			0.00	0	2,79
I2029	On	03/11/2022	Bond Future			120.68094	120.68094	120.64884	120.64884			0.00	0	
I2029	On	02/02/2023	Bond Future			122.66484	122.66484	122.63320	122.63320			0.00	0	
I2029	On	04/05/2023	Bond Future			123.66094	123.66094	123.62981	123.62981			0.00	0	
Total I2029 Future												0.00	0	2,79
Total For I2029												0.00	0	2,79
I2033	On	04/08/2022	Bond Future			114.71328	114.71328	114.51931	114.51931			0.00	0	7,42
I2033	On	03/11/2022	Bond Future			115.05891	115.05891	114.86310	114.86310			0.00	0	
I2033	On	02/02/2023	Bond Future			116.95020	116.95020	116.75210	116.75210			0.00	0	
I2033	On	04/05/2023	Bond Future			117.75507	117.75507	117.55434	117.55434			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	04/08/2022	Bond Future			129.38787	129.38787	129.10395	129.10395			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			131.27590	131.27590	130.98889	130.98889			0.00	0	
I2038	On	02/02/2023	Bond Future			131.54158	131.54158	131.25111	131.25111			0.00	0	
I2038	On	04/05/2023	Bond Future			133.98716	133.98716	133.69252	133.69252			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			118.42116	118.42116	118.38661	118.38661			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.19363	118.19363	118.15945	118.15945			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.13721	120.13721	120.10347	120.10347			0.00	0	
I2046	On	04/05/2023	Bond Future			120.35491	120.35491	120.32169	120.32169			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			120.19162	120.19162	120.15664	120.15664			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			121.94507	121.94507	121.91030	121.91030			0.00	0	
I2050	On	02/02/2023	Bond Future			121.84805	121.84805	121.81381	121.81381			0.00	0	
I2050	On	04/05/2023	Bond Future			124.11301	124.11301	124.07923	124.07923			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.78120	107.53279	8.80970	107.42745		5.11	6,344,434.61	59	81,56
R186	On	03/11/2022	Bond Future			8.99646	109.07539	9.02688	108.96938		4.92	129,690,638.71	1,189	11,16
R186	On	02/02/2023	Bond Future			9.18905	105.54989	9.22165	105.44303		4.97	0.00	0	
R186	On	04/05/2023	Bond Future			9.33610	107.49330	9.37114	107.38546		4.79	0.00	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												136,035,073.32	1,248	92,65	
R186	On	04/08/2022	Bond Future	6.96	Call			0.76000	0.00076	0,610	5.81		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,116.94000	7.11694	7,011,450	5.81		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			44.24000	0.04424	43,140	5.00		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,241.66000	3.24166	3,135,220	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			88.38000	0.08838	88,110	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			54.34000	0.05434	41,500	5.80		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,636.55000	2.63655	2,530,940	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			91.97000	0.09197	91,800	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,602.10000	2.60210	2,496,590	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			95.69000	0.09569	95,620	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,567.79000	2.56779	2,462,380	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,563.66000	3.56366	3,656,160	5.80		0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			320.46000	0.32046	331,640	4.63		0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,142.28000	3.14228	3,047,450	4.63		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			576.47000	0.57647	596,430	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,324.97000	2.32497	2,238,920	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			587.15000	0.58715	607,460	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,300.10000	2.30010	2,214,400	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			597.96000	0.59796	618,620	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,275.38000	2.27538	2,190,030	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,089.37000	1.08937	1,124,470	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,497.42000	1.49742	1,426,510	4.77		0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.32	Put			3,483.04000	3.48304	3,392,850	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			482.57000	0.48257	499,460	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,455.57000	3.45557	3,365,600	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			489.12000	0.48912	506,240	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,428.19000	3.42819	3,338,450	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			476.10000	0.47610	492,770	4.53		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,074.70000	1.07470	1,106,100	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,787.39000	2.78739	2,710,950	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,087.45000	1.08745	1,119,110	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,768.75000	2.76875	2,692,570	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,100.66000	1.10066	1,132,590	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,750.59000	2.75059	2,674,680	4.46		0.00	0	
Total R186 Option												0.00	0	19,42	
Total For R186												136,035,073.32	1,248	112,11	
R197	On	04/08/2022	Bond Future			329.44936	329.44936	329.38105	329.38105				0.00	0	8
R197	On	03/11/2022	Bond Future			334.25558	334.25558	334.18882	334.18882				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			331.02413	331.02413	330.95910	330.95910			0.00	0	
R197	On	04/05/2023	Bond Future			337.18037	337.18037	337.11718	337.11718			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	04/08/2022	Bond Future			247.55989	247.55989	247.83345	247.83345			0.00	0	6,58
R202	On	03/11/2022	Bond Future			251.17154	251.17154	251.45076	251.45076			0.00	0	
R202	On	02/02/2023	Bond Future			250.66491	250.66491	250.95107	250.95107			0.00	0	
R202	On	04/05/2023	Bond Future			255.32367	255.32367	255.61736	255.61736			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			5.70481	104.53316	5.72486	104.52218		0.58	0.00	0	24,07
R2023	On	03/11/2022	Bond Future			5.61285	102.11625	5.64635	102.10594		0.33	0.00	0	
Total R2023 Future												0.00	0	24,07
R2023	On	04/08/2022	Bond Future	6.03	Call			201.72000	0.20172	207,790	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			34.99000	0.03499	30,080	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			206.22000	0.20622	212,370	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			34.03000	0.03403	29,200	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			210.61000	0.21061	216,860	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			32.97000	0.03297	28,240	0.64	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			222.60000	0.22260	229,960	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			30.89000	0.03089	27,940	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			217.46000	0.21746	224,750	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			31.88000	0.03188	28,860	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			220.02000	0.22002	227,350	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			31.38000	0.03138	28,400	0.39	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	24,07
R2030	On	04/08/2022	Bond Future			10.34564	88.20895	10.35848	88.14843		8.40	66,421,339.35	753	96,67
R2030	On	03/11/2022	Bond Future			10.54959	89.47552	10.56289	89.41489		8.18	16,105,593.60	180	18,75
R2030	On	02/02/2023	Bond Future			10.74198	86.92100	10.75580	86.86010		8.21	0.00	0	
R2030	On	04/05/2023	Bond Future			10.90835	88.52382	10.92269	88.46264		7.90	0.00	0	
Total R2030 Future												82,526,932.95	933	115,41
R2030	On	04/08/2022	Bond Future	8.30	Call			0.03000	0.00003	0,020	7.96	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,418.78000	10.41878	10,358,250	7.96	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			5.33000	0.00533	4,330	7.82	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,455.58000	6.45558	6,394,060	7.82	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			62.73000	0.06273	57,140	7.72	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			240.46000	0.24046	209,970	8.85	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			4,029.23000	4.02923	3,963,120	7.72		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			65.83000	0.06583	60,080	7.73		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,982.51000	3.98251	3,916,240	7.73		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			69.06000	0.06906	63,140	7.74		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,935.95000	3.93595	3,869,510	7.74		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			2,971.86000	2.97186	3,001,890	8.85		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			853.65000	0.85365	856,290	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,042.79000	3.04279	2,984,800	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			4,908.01000	4.90801	4,944,820	8.98		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			468.53000	0.46853	444,710	8.98		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			396.39000	0.39639	395,350	7.60		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			4,443.62000	4.44362	4,381,950	7.60		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			838.52000	0.83852	841,010	7.77		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,074.70000	3.07470	3,016,560	7.77		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			868.97000	0.86897	871,740	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,011.10000	3.01110	2,953,240	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,031.54000	1.03154	1,035,870	7.84		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,705.29000	2.70529	2,648,990	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			8,002.04000	8.00204	7,940,880	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			5,028.67000	5.02867	4,970,880	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			123.72000	0.12372	123,170	7.76		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,257.60000	9.25760	9,196,150	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			191.67000	0.19167	191,350	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			8,184.63000	8.18463	8,123,410	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			205.76000	0.20576	205,500	7.75		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.94	Put			4,477.80000	4.47780	4,421,440	7.65		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			253.50000	0.25350	253,500	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,462.83000	7.46283	7,401,930	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			528.86000	0.52886	530,960	7.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,530.28000	5.53028	5,471,480	7.68		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			639.34000	0.63934	642,450	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,233.18000	4.23318	4,177,590	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			648.58000	0.64858	651,770	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,991.04000	4.99104	4,933,330	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			676.71000	0.67671	680,170	7.66		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.83	Put			4,878.74000	4.87874	4,821,300	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			788.33000	0.78833	792,870	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,492.16000	1.49216	1,455,940	8.31		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.99	Call			843.45000	0.84345	848,530	7.64		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,301.14000	4.30114	4,245,320	7.64		0.00	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
R2030 On 02/02/2023 Bond Future	10.00	Call			854.86000	0.85486	860,050	7.64		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,266.29000	4.26629	4,210,580	7.64		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			867.99000	0.86799	873,300	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			3,138.94000	3.13894	3,162,830	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,553.56000	1.55356	1,516,550	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,249.41000	3.24941	3,274,090	8.31		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			733.57000	0.73357	738,610	7.30		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.78	Put			5,785.16000	5.78516	5,729,020	7.30		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			249.63000	0.24963	250,620	7.23		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.03	Put			8,819.91000	8.81991	8,759,720	7.23		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,771.15000	1.77115	1,784,610	7.62		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,510.19000	3.51019	3,462,470	7.62		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			563.95000	0.56395	567,490	7.28		0.00	0	10
R2030 On 04/05/2023 Bond Future	9.58	Put			6,537.62000	6.53762	6,479,980	7.28		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			636.11000	0.63611	640,280	7.29		0.00	0	50
R2030 On 04/05/2023 Bond Future	9.67	Put			6,193.40000	6.19340	6,136,390	7.29		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			3,627.53000	3.62753	3,653,490	8.11		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,870.94000	1.87094	1,835,720	8.11		0.00	0	10
R2030 On 04/05/2023 Bond Future	10.00	Call			961.03000	0.96103	968,120	7.32		0.00	0	1,000
R2030 On 04/05/2023 Bond Future	10.00	Put			5,011.66000	5.01166	4,957,570	7.32		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,592.19000	1.59219	1,604,290	7.56		0.00	0	50
R2030 On 04/05/2023 Bond Future	10.42	Put			3,769.93000	3.76993	3,720,850	7.56		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			7,202.59000	7.20259	7,243,230	9.29		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			795.93000	0.79593	775,390	9.29		0.00	0	50
R2030 On 04/05/2023 Bond Future	10.53	Call			1,789.71000	1.78971	1,803,310	7.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,485.03000	3.48503	3,437,450	7.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			1,808.38000	1.80838	1,822,120	7.63		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,460.01000	3.46001	3,412,570	7.63		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			4,419.30000	4.41930	4,449,380	8.36		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,509.44000	1.50944	1,478,340	8.36		0.00	0	40
R2030 On 04/05/2023 Bond Future	12.04	Call			5,706.96000	5.70696	5,742,550	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,104.38000	1.10438	1,078,790	8.78		0.00	0	1,000
Total R2030 Option										0.00	0	10,500
Total For R2030										82,526,932.95	933	125,900
R2032 On 04/08/2022 Bond Future			10.78085	88.00986	10.79853	87.91621		9.48		257,604,860.22	2,927	90,200
R2032 On 03/11/2022 Bond Future			10.97799	85.12245	10.99632	85.02814		9.60		79,504,368.30	934	84,000
R2032 On 02/02/2023 Bond Future			11.16101	86.50415	11.18002	86.40901		9.23		0.00	0	
R2032 On 04/05/2023 Bond Future			11.31730	83.93903	11.33700	83.84297		9.29		0.00	0	
Total R2032 Future										337,109,228.52	3,861	174,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2032 On 04/08/2022 Bond Future	8.97	Call			0.12000	0.00012	0,080	8.62		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			10,459.44000	10.45944	10,365,750	8.62		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			2.28000	0.00228	1,830	8.48		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			7,855.22000	7.85522	7,761,120	8.48		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			14.82000	0.01482	13,010	8.37		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			3,908.40000	3.90840	3,809,540	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			161.57000	0.16157	155,590	8.49		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,410.03000	3.41003	3,310,400	8.49		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,313.70000	3.31370	3,213,980	8.51		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			507.42000	0.50742	504,200	8.82		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			2,107.37000	2.10737	2,010,500	8.82		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			22.62000	0.02262	20,230	8.34		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Put			5,534.59000	5.53459	5,438,550	8.34		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			101.16000	0.10116	95,950	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			743.19000	0.74319	675,100	9.48		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			4,257.90000	4.25790	4,325,730	10.33		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			153.78000	0.15378	127,960	10.33		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			168.88000	0.16888	162,850	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,361.72000	3.36172	3,262,040	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			176.43000	0.17643	170,360	8.51		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,988.69000	5.98869	5,893,230	8.37		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			5,591.52000	5.59152	5,671,060	10.82		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			68.15000	0.06815	54,040	10.82		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Call			921.75000	0.92175	926,520	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Put			1,445.42000	1.44542	1,356,540	9.13		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.00	Call			1,800.68000	1.80068	1,826,240	9.48		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			353.09000	0.35309	356,330	8.45		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			5,079.27000	5.07927	4,988,200	8.45		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			45.99000	0.04599	45,470	8.62		0.00	0	10
R2032 On 03/11/2022 Bond Future	9.31	Put			9,343.85000	9.34385	9,249,020	8.62		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			53.19000	0.05319	52,680	8.61		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			9,056.38000	9.05638	8,961,560	8.61		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			822.95000	0.82295	833,650	8.74		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			3,480.79000	3.48079	3,397,180	8.74		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			70.59000	0.07059	70,150	8.59		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			8,488.10000	8.48810	8,393,350	8.59		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			229.70000	0.22970	230,990	8.49		0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			6,014.51000	6.01451	5,921,490	8.49		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1,166.85000	1.16685	1,182,730	8.97		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.67	Put			2,867.20000	2.86720	2,788,770	8.97		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	Opt Intert
R2032 On 03/11/2022 Bond Future	10.16	Call			393.30000	0.39330	397,240	8.44		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			4,843.64000	4.84364	4,753,270	8.44		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Call			436.95000	0.43695	441,670	8.43		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Put			4,612.57000	4.61257	4,522,980	8.43		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Call			6,711.35000	6.71135	6,782,320	11.02		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			350.31000	0.35031	326,970	11.02		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.56	Call			948.13000	0.94813	960,730	8.83		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			3,231.94000	3.23194	3,150,230	8.83		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			1,145.90000	1.14590	1,161,470	8.96		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,899.07000	2.89907	2,820,330	8.96		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			3,726.20000	3.72620	3,775,290	9.91		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			942.46000	0.94246	897,240	9.91		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.16	Put			5,902.87000	5.90287	5,815,890	8.33		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Call			114.16000	0.11416	115,080	8.27		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			10,201.62000	10.20162	10,107,400	8.27		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,948.99000	4.94899	4,866,190	8.48		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			161.86000	0.16186	163,410	8.28		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			9,325.57000	9.32557	9,231,980	8.28		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			390.14000	0.39014	395,130	8.31		0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			7,018.99000	7.01899	6,928,840	8.31		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			588.80000	0.58880	596,960	8.33		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			3,950.06000	3.95006	3,873,650	8.75		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			648.83000	0.64883	657,960	8.34		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			5,638.15000	5.63815	5,552,140	8.34		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			856.64000	0.85664	868,770	8.47		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,987.57000	4.98757	4,904,560	8.47		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			871.34000	0.87134	883,680	8.48		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			578.31000	0.57831	553,780	11.02		0.00	0	78
R2032 On 02/02/2023 Bond Future	10.40	Call			886.21000	0.88621	898,750	8.49		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,910.62000	4.91062	4,828,020	8.49		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,043.28000	1.04328	1,057,970	8.59		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,537.61000	4.53761	4,457,160	8.59		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.67	Call			1,347.16000	1.34716	1,365,890	8.75		0.00	0	78
R2032 On 02/02/2023 Bond Future	11.69	Call			4,033.98000	4.03398	4,081,680	9.63		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,534.81000	1.53481	1,487,370	9.63		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			4,547.01000	4.54701	4,598,710	9.81		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,331.78000	1.33178	1,288,340	9.81		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			7,960.69000	7.96069	8,031,300	11.02		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,821.50000	1.82150	1,846,630	8.84		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			4,088.38000	4.08838	4,017,450	8.84		0.00	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	04/05/2023	Bond Future	10.89	Call			1,842.06000	1.84206	1,867,430	8.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,058.47000	4.05847	3,987,780	8.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,801.06000	1.80106	1,825,960	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,118.45000	4.11845	4,047,290	8.84	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												337,109,228.52	3,861	204,25
R2035	On	04/08/2022	Bond Future			11.11997	88.91750	11.10172	89.02621		10.60	0.00	0	129,80
R2035	On	03/11/2022	Bond Future			11.30705	85.70807	11.28793	85.81904		10.77	59,995,649.00	700	3,72
R2035	On	02/02/2023	Bond Future			11.48461	87.09838	11.46455	87.21190		10.31	0.00	0	
R2035	On	04/05/2023	Bond Future			11.62979	84.20482	11.60878	84.32119		10.36	0.00	0	
Total R2035 Future												59,995,649.00	700	133,52
R2035	On	04/08/2022	Bond Future	9.53	Call			0.72000	0.00072	0,410	9.46	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			10,157.21000	10.15721	10,265,610	9.46	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			5.41000	0.00541	3,560	9.33	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			8,028.08000	8.02808	8,134,940	9.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			207.75000	0.20775	173,440	9.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			2,711.44000	2.71144	2,763,450	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			87.91000	0.08791	80,360	12.21	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			325.76000	0.32576	279,520	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,143.52000	3.14352	3,205,990	9.68	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			437.59000	0.43759	382,080	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,757.70000	2.75770	2,810,900	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			453.26000	0.45326	396,560	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			3,716.38000	3.71638	3,790,780	9.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			469.30000	0.46930	411,430	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,665.62000	2.66562	2,716,460	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			1,429.91000	1.42991	1,330,630	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,261.54000	1.26154	1,270,970	10.45	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			6,183.10000	6.18310	6,066,840	12.21	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			566.53000	0.56653	528,790	9.42	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,889.22000	4.88922	4,962,450	9.42	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call			1,761.82000	1.76182	1,689,450	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,686.54000	2.68654	2,725,140	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			86.94000	0.08694	77,510	9.46	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			9,268.17000	9.26817	9,369,710	9.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			300.79000	0.30079	276,430	9.35	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			6,330.67000	6.33067	6,417,280	9.35	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,930.95000	7.93095	7,818,570	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			370.45000	0.37045	369,040	12.63	0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	10.99	Call			1,394.82000	1.39482	1,330,510	10.12		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,151.42000	3.15142	3,198,080	10.12		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			1,546.60000	1.54660	1,478,760	10.21		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,945.27000	2.94527	2,988,400	10.21		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			1,789.69000	1.78969	1,716,770	10.34		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,655.43000	2.65543	2,693,480	10.34		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			1,818.01000	1.81801	1,744,530	10.36		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,624.82000	2.62482	2,662,310	10.36		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,106.96000	10.10696	10,206,740	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			218.92000	0.21892	204,240	9.12		0.00	0	40
R2035 On 02/02/2023 Bond Future	9.89	Put			9,860.19000	9.86019	9,959,030	9.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,954.18000	5.95418	6,028,920	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			908.93000	0.90893	868,290	9.39		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.64	Put			5,772.06000	5.77206	5,844,940	9.39		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			183.86000	0.18386	171,030	9.11		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			10,356.01000	10.35601	10,456,700	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			200.77000	0.20077	187,030	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,841.36000	4.84136	4,903,920	9.66		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,334.97000	1.33497	1,283,530	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,802.00000	4.80200	4,864,080	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			492.55000	0.49255	465,720	9.18		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			7,478.06000	7.47806	7,564,750	9.18		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			845.02000	0.84502	806,240	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			4,130.15000	4.13015	4,183,970	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,757.42000	1.75742	1,697,270	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,094.59000	4.09459	4,147,960	9.90		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			942.00000	0.94200	900,430	9.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,682.48000	5.68248	5,754,430	9.41		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,314.28000	1.31428	1,263,320	9.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,730.27000	1.73027	1,750,560	10.82		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			9,718.02000	9.71802	9,606,890	12.68		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			567.95000	0.56795	570,340	12.68		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.88	Call			1,355.59000	1.35559	1,303,690	9.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,762.63000	4.76263	4,824,250	9.69		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,734.03000	1.73403	1,674,330	9.89		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.94	Call			4,430.39000	4.43039	4,338,220	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,798.19000	1.79819	1,819,540	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,578.46000	4.57846	4,485,230	10.82		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			772.62000	0.77262	740,700	9.40		0.00	0	50
R2035 On 04/05/2023 Bond Future	10.42	Put			7,753.54000	7.75354	7,837,990	9.40		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 04/05/2023 Bond Future	10.60	Call			995.90000	0.99590	957,920	9.45		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			6,867.81000	6.86781	6,946,200	9.45		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,146.35000	2.14635	2,085,590	9.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,457.54000	4.45754	4,513,150	9.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,170.69000	2.17069	2,109,560	9.92		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,424.26000	4.42426	4,479,500	9.92		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			303.56000	0.30356	287,450	9.24		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			10,926.89000	10.92689	11,027,150	9.24		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,136.92000	6.13692	6,039,470	11.08		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,603.09000	1.60309	1,622,010	11.08		0.00	0	40
R2035 On 04/05/2023 Bond Future	13.18	Call			9,017.05000	9.01705	8,909,340	12.06		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			922.09000	0.92209	930,750	12.06		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Call			2,074.80000	2.07480	2,015,180	9.89		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Put			4,559.19000	4.55919	4,615,940	9.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,194.88000	2.19488	2,133,370	9.93		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,390.88000	4.39088	4,445,740	9.93		0.00	0	
Total R2035 Option										0.00	0	14,85
Total For R2035										59,995,649.00	700	148,41
R2037 On 04/08/2022 Bond Future			11.30414	80.46995	11.28592	80.57920		11.88		9,173,574.30	114	139,64
R2037 On 03/11/2022 Bond Future			11.47989	81.62563	11.46085	81.73709		11.48		0.00	0	2,00
R2037 On 02/02/2023 Bond Future			11.64645	78.69376	11.62652	78.80774		11.62		0.00	0	
R2037 On 04/05/2023 Bond Future			11.79160	80.14636	11.77075	80.26321		11.11		0.00	0	
Total R2037 Future										9,173,574.30	114	141,64
R2037 On 04/08/2022 Bond Future	10.10	Call			9.21000	0.00921	6,280	10.45		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			7,620.13000	7.62013	7,726,450	10.45		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			417.57000	0.41757	363,440	10.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,846.94000	2.84694	2,902,060	10.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			432.75000	0.43275	377,440	10.85		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,578.08000	1.57808	1,596,660	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			1,801.03000	1.80103	1,693,700	11.77		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,002.24000	1.00224	1,004,160	11.77		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,799.43000	2.79943	2,853,370	10.85		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			4,108.54000	4.10854	3,988,500	12.66		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			265.47000	0.26547	254,680	12.66		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			448.40000	0.44840	391,900	10.87		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,752.46000	2.75246	2,805,210	10.87		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,120.49000	1.12049	1,029,820	11.44		0.00	0	1,00
R2037 On 03/11/2022 Bond Future	11.30	Call			1,832.16000	1.83216	1,758,470	11.25		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,783.14000	2.78314	2,820,910	11.25		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/11/2022	Bond Future	11.31	Call		1,859.52000	1.85952	1,785,310	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,750.89000	2.75089	2,788,140	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,887.31000	1.88731	1,812,570	11.27	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,719.14000	2.71914	2,755,860	11.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,785.24000	4.78524	4,846,600	10.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,337.58000	1.33758	1,285,910	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,865.24000	4.86524	4,927,550	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,358.49000	1.35849	1,306,340	10.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,825.11000	4.82511	4,886,940	10.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,379.59000	1.37959	1,326,970	10.81	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,074.34000	2.07434	2,014,670	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,665.04000	4.66504	4,722,220	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,026.75000	2.02675	1,967,860	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,735.31000	4.73531	4,793,270	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,050.33000	2.05033	1,991,040	10.50	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,699.93000	4.69993	4,757,490	10.50	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											9,173,574.30	114	143,85
R2040	On	04/08/2022	Bond Future			11.43666	81.98424	11.41839	82.10130	12.52	0.00	0	125,10
R2040	On	03/11/2022	Bond Future			11.60817	83.16164	11.58907	83.28114	12.10	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.77091	80.00447	11.75094	80.12655	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future			11.91277	81.48168	11.89189	81.60684	11.74	0.00	0	
Total R2040 Future											0.00	0	129,06
R2040	On	04/08/2022	Bond Future	9.70	Call		0.27000	0.00027	0,140	11.20	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,300.56000	12.30056	12,417,490	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		121.10000	0.12110	97,270	11.13	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		4,941.45000	4.94145	5,034,680	11.13	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		482.31000	0.48231	421,610	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		207.93000	0.20793	196,350	14.00	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		3,034.69000	3.03469	3,091,050	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		499.90000	0.49990	437,900	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,985.00000	2.98500	3,040,060	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		517.91000	0.51791	454,610	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,935.82000	2.93582	2,989,580	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,221.11000	5.22111	5,092,470	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		413.80000	0.41380	382,580	10.45	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,298.63000	6.29863	6,386,910	10.45	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		530.21000	0.53021	493,220	10.54	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,720.37000	5.72037	5,802,880	10.54	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future	11.20	Call			1,309.91000	1.30991	1,245,640	11.30		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,806.01000	3.80601	3,861,240	11.30		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			1,820.44000	1.82044	1,744,100	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,082.70000	3.08270	3,125,860	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			1,849.65000	1.84965	1,772,710	11.63		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,047.77000	3.04777	3,090,330	11.63		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			1,879.11000	1.87911	1,801,580	11.65		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,013.16000	3.01316	3,055,130	11.65		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,154.73000	2.15473	2,072,000	11.79		0.00	0	1,50
R2040 On 03/11/2022 Bond Future	11.50	Put			2,715.71000	2.71571	2,752,480	11.79		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,273.95000	6.27395	6,157,080	13.40		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			759.49000	0.75949	762,120	13.40		0.00	0	1,10
R2040 On 02/02/2023 Bond Future	10.18	Put			10,844.44000	10.84444	10,950,260	10.85		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			10,638.38000	10.63838	10,743,370	10.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,022.24000	1.02224	977,340	11.22		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			6,305.81000	6.30581	6,382,990	11.22		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,077.54000	1.07754	1,031,120	11.27		0.00	0	40
R2040 On 02/02/2023 Bond Future	10.96	Put			6,158.56000	6.15856	6,234,220	11.27		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			245.20000	0.24520	228,940	10.85		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,505.18000	5.50518	5,573,740	11.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,381.22000	1.38122	1,327,200	11.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,460.60000	5.46060	5,528,660	11.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,403.04000	1.40304	1,348,520	11.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,416.30000	5.41630	5,483,860	11.51		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			261.41000	0.26141	244,320	10.86		0.00	0	40
R2040 On 02/02/2023 Bond Future	12.24	Call			4,869.40000	4.86940	4,769,430	12.89		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,962.28000	1.96228	1,984,390	12.89		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,988.91000	4.98891	4,888,110	12.93		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,908.94000	1.90894	1,930,220	12.93		0.00	0	40
R2040 On 02/02/2023 Bond Future	11.10	Call			1,359.59000	1.35959	1,306,070	11.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			358.31000	0.35831	339,800	10.48		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.17	Put			11,844.27000	11.84427	11,950,920	10.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			891.94000	0.89194	856,020	10.66		0.00	0	50
R2040 On 04/05/2023 Bond Future	10.73	Put			8,375.14000	8.37514	8,464,380	10.66		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,161.60000	1.16160	1,118,650	10.72		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.92	Put			7,347.99000	7.34799	7,430,200	10.72		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,190.09000	2.19009	2,126,830	11.19		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,167.00000	5.16700	5,228,900	11.19		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,215.44000	2.21544	2,151,770	11.20		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,128.80000	5.12880	5,190,290	11.20		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2040 On 04/05/2023 Bond Future	11.43	Call			2,240.95000	2.24095	2,176,860	11.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,090.85000	5.09085	5,151,920	11.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,370.48000	2.37048	2,304,370	11.27		0.00	0	50
R2040 On 04/05/2023 Bond Future	11.48	Put			4,904.20000	4.90420	4,963,250	11.27		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,805.50000	6.80550	6,699,790	12.67		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,746.08000	1.74608	1,765,530	12.67		0.00	0	40
R2040 On 04/05/2023 Bond Future	13.45	Call			9,613.40000	9.61340	9,497,780	13.71		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,069.94000	1.06994	1,079,480	13.71		0.00	0	50
Total R2040 Option										0.00	0	11,500
Total For R2040										0.00	0	140,600
R2044 On 04/08/2022 Bond Future			11.45153	78.79973	11.43826	78.88607		13.22		0.00	0	88,400
R2044 On 03/11/2022 Bond Future			11.61409	79.93148	11.60021	80.01970		12.78		0.00	0	
R2044 On 02/02/2023 Bond Future			11.76805	76.84710	11.75351	76.93743		12.97		0.00	0	
R2044 On 04/05/2023 Bond Future			11.90184	78.26612	11.88662	78.35889		12.42		0.00	0	
Total R2044 Future										0.00	0	88,400
R2044 On 04/08/2022 Bond Future	11.08	Call			547.86000	0.54786	489,930	12.42		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,940.32000	2.94032	2,968,730	12.42		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			567.09000	0.56709	508,040	12.44		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,891.13000	2.89113	2,918,420	12.44		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			586.84000	0.58684	526,680	12.47		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,842.56000	2.84256	2,868,740	12.47		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			320.66000	0.32066	298,330	11.07		0.00	0	1,600
R2044 On 03/11/2022 Bond Future	10.60	Put			7,146.01000	7.14601	7,211,900	11.07		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,564.36000	1.56436	1,505,670	12.12		0.00	0	1,600
R2044 On 03/11/2022 Bond Future	11.30	Put			3,514.15000	3.51415	3,543,680	12.12		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			1,817.76000	1.81776	1,754,680	12.27		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,174.52000	3.17452	3,199,660	12.27		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			1,847.20000	1.84720	1,783,650	12.28		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,138.52000	3.13852	3,163,190	12.28		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			1,876.69000	1.87669	1,812,680	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,102.66000	3.10266	3,126,870	12.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,441.27000	5.44127	5,485,790	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,484.34000	1.48434	1,438,120	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,396.51000	5.39651	5,440,620	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,507.16000	1.50716	1,460,540	12.23		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,351.82000	5.35182	5,395,530	12.23		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,461.50000	1.46150	1,415,690	12.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,234.05000	2.23405	2,182,660	11.84		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,237.76000	5.23776	5,279,140	11.84		0.00	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
R2044	On	04/05/2023	Bond Future	11.42	Call			2,259.79000	2.25979	2,208,080	11.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,198.46000	5.19846	5,239,520	11.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,285.96000	2.28596	2,233,930	11.86	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,159.68000	5.15968	5,200,420	11.86	0.00	0	
Total R2044 Option												0.00	0	3,200,000
Total For R2044												0.00	0	91,600,000
R2048	On	04/08/2022	Bond Future			11.38541	82.08212	11.37708	82.13782		12.95	0.00	0	200,600,000
R2048	On	03/11/2022	Bond Future			11.54575	78.83783	11.53700	78.89493		13.23	0.00	0	
R2048	On	02/02/2023	Bond Future			11.69742	80.11690	11.68822	80.17555		12.70	0.00	0	
R2048	On	04/05/2023	Bond Future			11.82113	77.15856	11.81146	77.21908		12.86	0.00	0	
Total R2048 Future												0.00	0	200,600,000
R2048	On	04/08/2022	Bond Future	9.70	Call			0.27000	0.00027	0,150	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			12,803.96000	12.80396	12,859,540	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			8.88000	0.00888	6,390	11.35	0.00	0	1,700,000
R2048	On	04/08/2022	Bond Future	10.20	Put			8,638.29000	8.63829	8,691,500	11.35	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			16.10000	0.01610	12,000	11.30	0.00	0	1,200,000
R2048	On	04/08/2022	Bond Future	10.40	Put			7,078.25000	7.07825	7,127,500	11.25	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			347.35000	0.34735	308,280	11.83	0.00	0	1,700,000
R2048	On	04/08/2022	Bond Future	10.90	Put			3,657.82000	3.65782	3,674,450	11.83	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			469.81000	0.46981	423,350	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,208.25000	3.20825	3,217,490	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			7,849.63000	7.84963	7,901,230	11.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			486.99000	0.48699	439,610	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,154.42000	3.15442	3,162,740	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			504.60000	0.50460	456,300	11.99	0.00	0	1,200,000
R2048	On	04/08/2022	Bond Future	11.00	Put			3,101.12000	3.10112	3,108,520	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			28.19000	0.02819	21,740	11.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			1,780.67000	1.78067	1,731,050	12.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,288.35000	3.28835	3,295,830	12.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,810.47000	1.81047	1,760,490	12.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,250.65000	3.25065	3,257,770	12.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,751.32000	1.75132	1,702,040	12.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,326.60000	3.32660	3,334,420	12.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			5,622.32000	5.62232	5,645,660	11.81	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,444.63000	1.44463	1,409,020	11.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,575.41000	5.57541	5,598,450	11.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,467.72000	1.46772	1,431,810	11.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,528.60000	5.52860	5,551,340	11.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,421.52000	1.42152	1,386,210	11.81	0.00	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
R2048	On	04/05/2023	Bond Future	11.33	Call		2,236.91000	2.23691	2,197,900	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,361.37000	5.36137	5,382,880	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,263.09000	2.26309	2,223,860	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,320.37000	5.32037	5,341,660	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,289.71000	2.28971	2,250,250	12.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,279.90000	5.27990	5,300,960	12.19	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											0.00	0	206,48
R209	On	04/08/2022	Bond Future			11.13916	68.35168	11.12073	68.44730	11.98	0.00	0	23,43
R209	On	03/11/2022	Bond Future			11.30585	66.18834	11.28663	66.28588	12.14	0.00	0	4,13
R209	On	02/02/2023	Bond Future			11.45976	67.26260	11.43972	67.36224	11.67	0.00	0	
R209	On	04/05/2023	Bond Future			11.59103	65.35107	11.57013	65.45314	11.71	0.00	0	
Total R209 Future											0.00	0	27,57
R209	On	04/08/2022	Bond Future	10.57	Call		197.75000	0.19775	165,840	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,147.43000	3.14743	3,211,140	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		206.29000	0.20629	173,450	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,100.78000	3.10078	3,163,560	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		215.10000	0.21510	181,330	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,054.47000	3.05447	3,116,320	10.85	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		122.92000	0.12292	110,820	10.62	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		7,143.79000	7.14379	7,229,230	10.62	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		1,259.46000	1.25946	1,201,900	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,686.23000	2.68623	2,726,210	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		11.80000	0.01180	10,030	10.75	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		11,612.45000	11.61245	11,708,220	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		28.53000	0.02853	24,800	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,059.67000	10.05967	10,153,480	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,546.63000	2.54663	2,467,550	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,475.20000	1.47520	1,493,660	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		409.09000	0.40909	379,810	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,582.60000	4.58260	4,650,860	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,237.61000	1.23761	1,180,580	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,716.77000	2.71677	2,757,280	11.43	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,281.36000	1.28136	1,223,280	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,655.80000	2.65580	2,695,260	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,303.47000	1.30347	1,244,880	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,625.63000	2.62563	2,664,580	11.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,409.59000	4.40959	4,466,490	10.83	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,076.80000	1.07680	1,033,640	10.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/02/2023	Bond Future	10.80	Put			4,373.43000	4.37343	4,429,910	10.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,042.56000	1.04256	1,000,240	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,445.98000	4.44598	4,503,300	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,059.60000	1.05960	1,016,860	10.83	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,744.92000	1.74492	1,693,610	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			4,101.84000	4.10184	4,152,600	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,765.43000	1.76543	1,713,780	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,070.99000	4.07099	4,121,410	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,724.77000	1.72477	1,673,790	11.09	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,133.12000	4.13312	4,184,210	11.09	0.00	0	
Total R209 Option												0.00	0	28,50
Total For R209												0.00	0	56,07
R210	On	04/08/2022	Bond Future			224.07066	224.07066	223.65784	223.65784			0.00	0	1,02
R210	On	03/11/2022	Bond Future			224.37570	224.37570	223.95857	223.95857			0.00	0	
R210	On	02/02/2023	Bond Future			228.06482	228.06482	227.64260	227.64260			0.00	0	
R210	On	04/05/2023	Bond Future			229.24757	229.24757	228.81960	228.81960			0.00	0	
Total R210 Future												0.00	0	1,02
Total For R210												0.00	0	1,02
R213	On	04/08/2022	Bond Future			10.64669	82.93864	10.65415	82.90300		9.14	0.00	0	29,97
R213	On	03/11/2022	Bond Future			10.84693	80.59097	10.85459	80.55543		9.24	0.00	0	
R213	On	02/02/2023	Bond Future			11.03689	81.89791	11.04475	81.86251		8.89	0.00	0	
R213	On	04/05/2023	Bond Future			11.19138	79.85763	11.19943	79.82233		8.93	0.00	0	
Total R213 Future												0.00	0	29,91
R213	On	04/08/2022	Bond Future	9.88	Call			74.92000	0.07492	67,070	8.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,885.75000	3.88575	3,842,260	8.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			78.66000	0.07866	70,560	8.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,838.79000	3.83879	3,795,050	8.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			82.54000	0.08254	74,200	8.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,792.02000	3.79202	3,748,040	8.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			271.76000	0.27176	266,790	8.38	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,161.25000	5.16125	5,120,740	8.38	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			837.50000	0.83750	831,970	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,126.23000	3.12623	3,085,160	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			47.80000	0.04780	45,770	8.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,588.99000	8.58899	8,551,420	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			56.26000	0.05626	54,000	8.53	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,281.18000	8.28118	8,243,380	8.53	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			885.32000	0.88532	879,900	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,029.92000	3.02992	2,988,960	8.72	0.00	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	03/11/2022	Bond Future	9.98	Call		364.55000	0.36455	359,220	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,556.89000	4.55689	4,516,020	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		584.60000	0.58460	578,840	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,744.96000	3.74496	3,703,660	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		853.19000	0.85319	847,700	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,093.84000	3.09384	3,052,810	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		869.25000	0.86925	863,790	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,061.86000	3.06186	3,020,860	8.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,630.20000	4.63020	4,592,610	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,144.95000	4.14495	4,107,830	8.23	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		121.70000	0.12170	119,780	8.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,222.63000	9.22263	9,185,310	8.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		559.89000	0.55989	557,240	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,399.66000	5.39966	5,361,610	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		754.77000	0.75477	752,580	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		741.59000	0.74159	722,890	9.86	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		765.72000	0.76572	763,560	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,593.30000	4.59330	4,555,740	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		776.78000	0.77678	774,650	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,556.55000	4.55655	4,519,020	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		936.17000	0.93617	934,450	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,055.71000	1.05571	1,054,340	8.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,886.61000	3.88661	3,849,840	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,729.86000	5.72986	5,746,560	9.86	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,683.24000	1.68324	1,685,450	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,776.02000	3.77602	3,742,930	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,701.56000	1.70156	1,703,840	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,749.03000	3.74903	3,716,010	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,720.30000	1.72030	1,722,640	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,722.48000	3.72248	3,689,520	8.60	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	35,18
R214	On	04/08/2022	Bond Future			11.43633	65.18686	11.41273	65.31217	13.02	304,813,757.36	4,676	20,88
R214	On	03/11/2022	Bond Future			11.59858	62.83721	11.57401	62.96484	13.27	0.00	0	
R214	On	02/02/2023	Bond Future			11.75203	63.85655	11.72643	63.98676	12.76	0.00	0	
R214	On	04/05/2023	Bond Future			11.87769	61.73854	11.85107	61.87171	12.88	0.00	0	
Total R214 Future											304,813,757.36	4,676	20,88
R214	On	04/08/2022	Bond Future	10.97	Call		325.22000	0.32522	275,530	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,751.42000	2.75142	2,827,040	12.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.98	Call			337.47000	0.33747	286,590	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,707.26000	2.70726	2,781,690	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			350.04000	0.35004	297,960	12.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,663.48000	2.66348	2,736,710	12.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			1,470.29000	1.47029	1,395,820	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,599.68000	2.59968	2,652,840	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			1,422.92000	1.42292	1,349,720	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,659.51000	2.65951	2,713,940	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			1,446.50000	1.44650	1,372,670	12.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,629.46000	2.62946	2,683,260	12.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,565.13000	4.56513	4,642,260	11.91	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,145.38000	1.14538	1,091,790	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,527.80000	4.52780	4,604,420	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,109.46000	1.10946	1,056,900	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,602.86000	4.60286	4,680,510	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,127.25000	1.12725	1,074,170	11.91	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,810.38000	1.81038	1,746,670	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,298.12000	4.29812	4,367,580	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,831.47000	1.83147	1,767,330	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,265.89000	4.26589	4,334,920	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,789.42000	1.78942	1,726,130	12.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,330.55000	4.33055	4,400,430	12.22	0.00	0	
Total R214 Option												0.00	0	
Total For R214												304,813,757.36	4,676	20,85
Total for Bond												929,654,215.45	11,532	1,374,35
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	

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

Contract 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 R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			812.74900	812.74900	812.63600	812.63600				0.00	0	1,1'
GOVI On 03/11/2022 GOVI			824.51400	824.51400	824.41900	824.41900				0.00	0	
GOVI On 02/02/2023 GOVI			837.85300	837.85300	837.77600	837.77600				0.00	0	
GOVI On 04/05/2023 GOVI			853.19500	853.19500	853.13900	853.13900				0.00	0	
Total GOVI Future										0.00	0	1,1'
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			66,240.00000	6.62400	65,110,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			66,340.00000	6.63400	65,210,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			66,440.00000	6.64400	65,310,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			39,890.00000	3.98900	40,840,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			40,090.00000	4.00900	41,040,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Call		39,990.00000	3.99900	40,940,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		130,540.00000	13.05400	129,770,000		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		130,640.00000	13.06400	129,870,000		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		130,440.00000	13.04400	129,670,000		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		2,690.00000	0.26900	3,250,000		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		2,590.00000	0.25900	3,150,000		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		2,790.00000	0.27900	3,350,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,11
Total for GOVI											0.00	0	1,11
AL37	On	04/08/2022	Index Future			819.47900	819.47900	818.52500	818.52500		0.00	0	
AL37	On	03/11/2022	Index Future			831.34200	831.34200	830.39400	830.39400		0.00	0	
AL37	On	02/02/2023	Index Future			844.79000	844.79000	843.84700	843.84700		0.00	0	
AL37	On	04/05/2023	Index Future			860.25900	860.25900	859.32100	859.32100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			927.18100	927.18100	926.29600	926.29600		0.00	0	
AL7T	On	03/11/2022	Index Future			940.60300	940.60300	939.72700	939.72700		0.00	0	
AL7T	On	02/02/2023	Index Future			955.82000	955.82000	954.95200	954.95200		0.00	0	
AL7T	On	04/05/2023	Index Future			973.32100	973.32100	972.46300	972.46300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			824.03400	824.03400	823.95600	823.95600		0.00	0	13
ALBI	On	03/11/2022	Index Future			835.96300	835.96300	835.90300	835.90300		0.00	0	
ALBI	On	02/02/2023	Index Future			849.48700	849.48700	849.44500	849.44500		0.00	0	
ALBI	On	04/05/2023	Index Future			865.04200	865.04200	865.02200	865.02200		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			320.38700	320.38700	320.03500	320.03500		0.00	0	73
IGOV	On	03/11/2022	Index Future			325.10400	325.10400	324.75400	324.75400		0.00	0	
IGOV	On	02/02/2023	Index Future			330.44100	330.44100	330.09300	330.09300		0.00	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
IGOV On 04/05/2023 Index Future			336.56700	336.56700	336.22200	336.22200				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										0.00	0	94
JIBAR F On 20/07/2022 Jibar Future			5.09500	94.90500	5.08500	94.91500				0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.58000	94.42000	5.58000	94.42000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.76500	94.23500	5.74500	94.25500				0.00	0	
JIBAR F On 19/10/2022 Jibar Future			6.19000	93.81000	6.18000	93.82000				0.00	0	
JIBAR F On 16/11/2022 Jibar Future			6.29000	93.71000	6.29000	93.71000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.72500	93.27500	6.70500	93.29500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.19000	92.81000	7.19000	92.81000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.67500	92.32500	7.69500	92.30500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.81000	92.19000	7.85000	92.15000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			8.02000	91.98000	8.05000	91.95000				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			8.10500	91.89500	8.14500	91.85500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.25500	91.74500	8.30500	91.69500				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 :										929,654,215.45	11,532	1,376,65
ABCPI3 On 07/12/2023 Spot Bond			2.24800	321.20787	2.24800	321.08282				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond				100.17113		100.15376				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.65321		101.63540				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.81892	9.65000	99.79308				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.76000	86.58924	11.77500	86.48755				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.42015		100.40144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond				100.11257		100.02665				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 11/11/2022 Spot Bond				101.01167		100.99744				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond				100.83922		100.82347				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond				101.94084		101.92516				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond				102.82171		102.80339				0.00	8,500,000,000	4,250,000,000
Total ABFN23 SPOT										0.00	8,500,000,000	4,250,000,000
Total For ABFN23										0.00	8,500,000,000	4,250,000,000
ABFN2: On 17/10/2024 Spot Bond				101.97835		101.96152				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond				104.32916		104.30921				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond				101.06052		101.04572				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond				100.99842		100.98203				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond				101.31834		101.30087				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond				100.81639		100.80097				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond				100.95901		100.94337				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond				100.97857		100.96326				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond				100.55607		100.53991				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond				101.88370		101.86660				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond				100.13946		100.05481				0.00	0	1,500,000,00
Total ABFN39 SPOT										0.00	0	1,500,000,00
Total For ABFN39										0.00	0	1,500,000,00
ABFN4: On 16/09/2024 Spot Bond				100.28585		100.20062				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond				100.10422		100.01854				0.00	1,000,000,000	500,000,00
Total ABFN41 SPOT										0.00	1,000,000,000	500,000,00
Total For ABFN41										0.00	1,000,000,000	500,000,00
ABFN4: On 16/09/2029 Spot Bond				99.72796		99.64211				0.00	0	100,000,00
Total ABFN42 SPOT										0.00	0	100,000,00
Total For ABFN42										0.00	0	100,000,00
ABFN4: On 14/10/2022 Spot Bond				101.03004		101.01369				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				101.05674		101.04000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				101.07586		101.05884				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond				99.98353		99.96707				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond				100.57932		100.56503				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond				100.48009		100.46491				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond				100.07119		100.05565				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond				99.52755		99.51127				0.00	0	100,000,00
Total ABFN50 SPOT										0.00	0	100,000,00
Total For ABFN50										0.00	0	100,000,00
ABFN5 On 30/03/2028 Spot Bond				99.92740		99.91054				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond				99.72017		99.70316				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond				100.53392		100.51850				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond				100.55243		100.53653				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond				100.56792		100.55160				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				102.12864		102.10701				0.00	0	200,000,00
Total ABJ01 SPOT										0.00	0	200,000,00
Total For ABJ01										0.00	0	200,000,00
ABJ02 On 31/03/2024 Spot Bond				100.65032		100.63072				0.00	6,468,000,000	3,834,000,00
Total ABJ02 SPOT										0.00	6,468,000,000	3,834,000,00
Total For ABJ02										0.00	6,468,000,000	3,834,000,00
ABJ03 On 14/09/2024 Spot Bond				100.44446		100.42409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond				99.91036		99.89059				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond				99.85441		99.83350				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	152.89510	6.81000	152.81710				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.04331	100.00000	40.93951				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	161.45022	2.56000	161.38588				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.54000	213.63656	3.57000	213.20922				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.54000	234.69984	4.52500	234.91863				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.25500	102.73190	7.27000	102.70202				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.63500	106.88358	8.66000	106.76353				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.78500	102.58987	5.80000	102.56811				0.00	0	600,000,00
Total ABS15 SPOT										0.00	0	600,000,00
Total For ABS15										0.00	0	600,000,00
ABS16 On 11/11/2025 Spot Bond			8.32500	107.19174	8.35000	107.09281				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.04500	107.88179	9.07000	107.74676			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.22500	106.67146	6.24000	106.63518			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.09000	101.46547	9.11500	101.35544			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	14.04990	100.00000	14.01898			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.35800	325.24955	1.35800	325.13074			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.51000	103.90694	11.53500	103.83059			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.02127		100.03887			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond				100.01968		100.03783			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond				99.94094		99.95905			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond				100.01984		100.03805			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.01984		100.03805			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.02125		100.03899			0.00	0	
Total ACL201 SPOT									0.00	0	

Contract 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.02125		100.03899				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				178.97142		177.74558				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				181.30627		179.99545				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.01725		100.03636				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond				100.65326		100.63631				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.60250		100.58641				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.82148		100.80536				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				101.55464		101.53734				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				102.41654		102.39824				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				103.42515		103.40901				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond				105.41767		105.39878				0.00	0	329,000,00
Total AGT01 SPOT										0.00	0	329,000,00
Total For AGT01										0.00	0	329,000,00
AGT02 On 28/11/2024 Spot Bond				105.15685		105.13641				0.00	0	48,000,00

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 AGT02 SPOT										0.00	0	48,000,00
Total For AGT02										0.00	0	48,000,00
AGT03 On 05/06/2025 Spot Bond				103.84673		103.82452				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				104.65864		104.63542				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond				101.01497		100.99755				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond				101.05027		101.03230				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.93500	99.28453	8.96000	99.17887				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond				101.10343		101.08463				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond				101.28056		101.25901				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond				101.50179		101.47679				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond				100.92186		100.90589				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond				100.55366		100.53664				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.79000	105.56486	7.80500	105.52586				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond				100.52422		100.50815				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond				100.57888		100.56104				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond				100.61250		100.59356				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond				101.27935		101.25377				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond				100.57325		100.55758				0.00	0	2,020,000,00
Total AHF6A1 SPOT										0.00	0	2,020,000,00
Total For AHF6A1										0.00	0	2,020,000,00
AHF6A: On 21/08/2024 Spot Bond				100.94762		100.93105				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond				100.57879		100.56095				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond				100.61238		100.59345				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond				100.84691		100.82036				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond				100.68276		100.66608				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond				100.76542		100.74878				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond				100.59559		100.57720				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond				100.58299		100.56501				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond				100.62917		100.60969				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond				100.61322		100.59426				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond				101.37692		101.34842				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond				100.87197		100.84460				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.94500	104.72057	7.96000	104.68577				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.39200	102.11877	8.40700	102.06941				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			12.61500	87.78769	12.62000	87.73606				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.57000	192.19527	5.60000	191.80852				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06: On 24/08/2022 Spot Bond				100.65519		100.63822				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond				99.92687		99.90847				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond				101.00281		100.98494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.18394		100.16542				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond				100.02183		99.99987				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond				100.63431		100.61396				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond				100.89142		100.87039				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.89000	249.02267	4.87500	249.23777				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.39000	217.14332	5.37500	217.33640				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.41000	204.11438	4.44000	203.70344				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond				99.86853		99.84964				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.85000	118.02837	4.86500	117.75732				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond				104.25618		104.23354				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond				100.43820		100.42002				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond				100.02539		100.04174				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond				100.01079		100.03117				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond				100.61458		100.59703				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond				100.64588		100.62770				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond				100.57720		100.55941				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond				100.19084		100.17148				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond				99.92765		99.90947				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond				100.01676		100.03603				0.00	0	
Total ASN300 SPOT										0.00	0	

Contract 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 ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond				100.70623		100.72213				0.00	0	500,000,00
Total ASN310 SPOT										0.00	0	500,000,00
Total For ASN310										0.00	0	500,000,00
ASN31: On 31/03/2029 Spot Bond			4.22500	112.65953	4.22500	112.60967				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	103.74936	5.02000	103.55783				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.17485		100.19521				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.20168		100.21985				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond				100.74787		100.72997				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond				99.46928		99.48857				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.96000	116.45005	4.97500	116.18285				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.01753		100.03652				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.01305		100.03358				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.18050		100.19998				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.01549		100.03518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond				100.01549		100.03518				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond				100.44669		100.42860				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond				100.22293		100.23967				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond				100.19311		100.21328				0.00	0	200,000,00
Total ASN373 SPOT										0.00	0	200,000,00
Total For ASN373										0.00	0	200,000,00
ASN373 On 20/12/2024 Spot Bond				100.68592		100.70598				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond				101.04777		101.03027				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond				100.14634		100.12778				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond				100.14634		100.12778				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond				100.34569		100.36423				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond				100.01496		100.03482				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond				100.58870		100.57221				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond				100.11020		100.02464				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond				100.01464		100.03460				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond				100.02273		100.03991				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2022 Spot Bond				100.30184		100.28420				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2020 Spot Bond				100.93824						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				103.44148		103.46080				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond				100.01645		100.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond				100.01673		99.99983				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond				100.04283		100.02145				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond				100.49481		100.51319				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond				103.43158		103.41277				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond				100.99734		100.98020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond				101.00622		100.98894				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	103.69332	9.39500	103.66703				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	103.37381	10.90500	103.34400				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond				100.79980		100.78432				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond				100.93084		100.91296				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond				100.77010		100.75274				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond				100.15347		100.16990				0.00	0	200,000,0€
Total ASN480 SPOT										0.00	0	200,000,0€
Total For ASN480										0.00	0	200,000,0€
ASN48: On 25/08/2025 Spot Bond				100.44300		103.35700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	103.28955	10.63000	103.26048				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond				100.71752		100.70018				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond				100.14799		100.13139				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond				100.14799		100.13139				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond				100.34359		100.32636				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.33000	95.36031	10.35500	95.24856			396,672,000,000.00	38,400,000	9,600,00	
Total ASN508 SPOT									396,672,000,000.00	38,400,000	9,600,00	
Total For ASN508									396,672,000,000.00	38,400,000	9,600,00	
ASN50(On 21/12/2026 Spot Bond			9.51000	95.26965	9.53500	95.15841			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51(On 21/12/2026 Spot Bond			10.06000	94.01683	10.08500	93.90633			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51(On 21/12/2026 Spot Bond			10.06000	94.01683	10.08500	93.90633			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52(On 31/07/2022 Spot Bond			9.10000	103.56880	9.10000	103.54322			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52(On 31/07/2024 Spot Bond			11.05000	104.34029	11.05000	104.30929			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53(On 31/07/2024 Spot Bond			11.00000	104.32076	11.00000	104.28990			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53(On 31/01/2024 Spot Bond			10.50000	104.12540	10.50000	104.09597			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53(On 31/01/2024 Spot Bond			10.50000	104.12540	10.50000	104.09597			0.00	0		
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN54(On 02/04/2026 Spot Bond				99.78308		99.76322			0.00	0		
Total ASN540 SPOT									0.00	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 ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond				100.82762		100.81031				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond				100.64841		100.62761				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.16448	10.60000	104.13477				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	104.11368	10.47000	104.08433				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.14494	10.55000	104.11536				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond				102.56479		102.55018				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond				101.03805		101.01958				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond				100.31700		100.29846				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond				99.92793		99.90802				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond				100.01310		100.03362				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond				100.29967		100.28212				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond				101.38487		101.36978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond				100.24931		100.20767				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	103.62485	9.22000	103.59905				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond				101.16599		101.14849				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond				101.10035		101.08171				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond				100.92594		100.91018				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond				100.98349		100.96596				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond				100.53384		100.51216				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond				99.83206		99.81533				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond				101.00096		100.98022				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2023 Spot Bond				99.87992		99.85753				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond				100.90867		100.88694				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond				100.03700		100.01844				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond				100.64164		100.61903				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond				100.90419		100.88185				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond				100.03525		100.01758				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond				100.53287		100.51016				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond				99.79400		99.77513				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond				100.02199		100.03945				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond				100.02702		100.04262				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond				100.35704		100.33615				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond				101.01145		100.99002				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond				100.20549		100.18481				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond				101.27110		101.25294				0.00	0	
Total ASN646 SPOT										0.00	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 ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond				99.85062		99.82923				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond				100.51784		100.49924				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond				100.61563		100.59642				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond				99.78928		99.76997				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond				99.88650		99.86751				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.02454		100.04101				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.02694		100.04257				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond				102.35157		102.32895				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond				100.03147		100.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond				99.84525		99.82318				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.88939		100.87226				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond				100.94996		100.93023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond				101.23722		101.21998				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond				100.93762		100.91644				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond				100.01893		100.03735				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond				100.01933		100.03761				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond				100.01387		100.03411				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 09/11/2026 Spot Bond				100.76723		100.74888				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN710 On 04/05/2024 Spot Bond				100.92164		100.89804				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond				100.66287		100.64229				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond				99.84873		99.82707				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond				100.19502		100.17029				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond				99.89700		99.88216				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	

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 30/09/2024 Spot Bond				99.88672		99.87043				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond				100.19336		100.17389				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond				101.09745		101.07832				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond				100.33408		100.31453				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond				100.91805		100.89895				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond				100.48948		100.46864				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond				99.84952		99.82794				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond				100.01693		100.03604				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond				100.01773		100.03657				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond				100.81023		100.78260				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond				100.86920		100.85106				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond				100.04805		100.02401				0.00	0	
Total ASN769 SPOT										0.00	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 ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond				100.04568		100.02284				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.76384	102.68353	9.78884	102.56611				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond				100.19518		100.17044				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	103.71991	10.20000	103.68384				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond				100.98712		100.96665				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond				100.86229		100.84429				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond				100.86369		100.84567				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond				100.16470		100.14357				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond				100.03275		100.01635				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond				101.22044		101.20574				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond				101.55901		101.53762				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond				101.25569		101.24056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82(On 02/04/2026 Spot Bond				99.79813		99.77963				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond				101.18800		101.17095				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond				101.27315		101.25497				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond				101.85351		101.81388				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond				101.26277		101.24472				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond				101.53431		101.51196				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond				101.53017		101.50788				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond				101.41396		101.39206				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond				101.21346		101.19446				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond				101.21346		101.19446				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond				101.24560		101.22507				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	

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 20/06/2026 Spot Bond				100.08299		100.10221				0.00	0	500,000,00
Total ASN837 SPOT										0.00	0	500,000,00
Total For ASN837										0.00	0	500,000,00
ASN83: On 21/04/2027 Spot Bond				101.03919		101.02186				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond				101.03060		101.01341				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond				101.03060		101.01341				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond				101.07816		101.05991				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond				102.31440		102.27123				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond				100.81845		100.80185				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond				100.82631		100.80958				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond				100.84991		100.83277				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond				101.05068		101.03060				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond				101.04320		101.02325				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond				100.01702		100.03614				0.00	0	
Total ASN851 SPOT										0.00	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 ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond				100.01875		100.03732				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond				100.57477		100.55391				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond				100.48086		100.46087				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond				100.38681		100.36902				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond				100.67512		100.63476				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond				100.48872		100.45551				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond				100.25724		100.23873				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond				100.25724		100.23873				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond				100.21758		100.20192				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond				100.16675		100.14806				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond				100.16675		100.14806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond				100.18077		100.15961				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond				100.13096		100.11459				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total ASN872 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For ASN872										10,000,000,000,000.00	10,000,000,000	10,000,000,000
BAW22 On 07/12/2022 Spot Bond				100.87683		100.86185				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.56186		100.54456				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond				99.88644		99.87010				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.22000	99.86897	7.24500	99.81917				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				102.29998		102.28339				0.00	1,200,000,000	600,000,000
Total BAW34 SPOT										0.00	1,200,000,000	600,000,000
Total For BAW34										0.00	1,200,000,000	600,000,000
BAW36 On 18/02/2024 Spot Bond				102.17391		102.14382				0.00	500,000,000	500,000,000
Total BAW36 SPOT										0.00	500,000,000	500,000,000
Total For BAW36										0.00	500,000,000	500,000,000
BAYA64 On 30/09/2022 Spot Bond				99.82613		99.80121				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.14500	101.27561	9.16000	101.23929				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			12.12000	102.92835	12.14500	102.82117			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA74 On 01/07/2024 Spot Bond				98.29976		98.27401			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA75 On 01/07/2022 Spot Bond				101.83301		101.81104			0.00	0	
Total BAYA75 SPOT									0.00	0	
Total For BAYA75									0.00	0	
BAYA76 On 01/07/2022 Spot Bond				101.69862		101.67280			0.00	0	
Total BAYA76 SPOT									0.00	0	
Total For BAYA76									0.00	0	
BAYA77 On 30/09/2022 Spot Bond				99.57290		99.54923			0.00	0	
Total BAYA77 SPOT									0.00	0	
Total For BAYA77									0.00	0	
BAYA78 On 31/03/2023 Spot Bond				99.93135		99.90614			0.00	0	
Total BAYA78 SPOT									0.00	0	
Total For BAYA78									0.00	0	
BAYA79 On 31/03/2023 Spot Bond				100.44588		100.42243			0.00	0	
Total BAYA79 SPOT									0.00	0	
Total For BAYA79									0.00	0	
BAYA80 On 30/06/2023 Spot Bond				99.51753		99.49266			0.00	0	
Total BAYA80 SPOT									0.00	0	
Total For BAYA80									0.00	0	
BAYA81 On 30/06/2023 Spot Bond				99.81696		99.79071			0.00	0	200,000,00
Total BAYA81 SPOT									0.00	0	200,000,00
Total For BAYA81									0.00	0	200,000,00
BAYA82 On 30/09/2023 Spot Bond				100.06886		100.04377			0.00	0	
Total BAYA82 SPOT									0.00	0	
Total For BAYA82									0.00	0	
BAYA83 On 30/09/2023 Spot Bond				99.93391		99.90790			0.00	0	
Total BAYA83 SPOT									0.00	0	
Total For BAYA83									0.00	0	
BAYA84 On 31/01/2023 Spot Bond				99.82524		99.80032			0.00	0	
Total BAYA84 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond				99.81591		99.78965				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond				99.87752		99.85278				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond				99.97534		99.94931				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond				102.90343		102.88224				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond				98.83085		98.80568				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond				99.98233		99.95694				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond				99.83100		99.80674				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond				99.82584		99.80092				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond				99.83055		99.80630				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				99.79253		99.76295				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				100.07294		100.04393				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond				99.78821		99.75797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				99.79337		99.76379				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				99.93574		99.90756				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond				100.06787		100.03768				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond				99.79291		99.76333				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.06500	97.24172	9.09000	97.10992				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond				100.91307		100.89327				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				100.61681		100.59979				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.28270		100.26370				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond				100.61973		100.60205				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond				100.13398		100.04360				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond				98.49531		98.46117				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond				78.75204		78.71594				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond				95.31336		95.28236				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond				81.19842		81.16895				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.93500	104.27286	7.95000	104.24746				0.00	0	100,000,00
Total BGL07 SPOT										0.00	0	100,000,00
Total For BGL07										0.00	0	100,000,00
BGL08 On 03/09/2022 Spot Bond				100.45534		100.43267				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond				104.40564		104.38712				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				100.36100		100.34474				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				103.21132		103.19284				0.00	0	150,000,00
Total BGL19 SPOT										0.00	0	150,000,00
Total For BGL19										0.00	0	150,000,00
BGT01 On 12/09/2022 Spot Bond				101.15876		101.14087				0.00	0	266,000,00
Total BGT01 SPOT										0.00	0	266,000,00
Total For BGT01										0.00	0	266,000,00
BID08 On 30/06/2022 Spot Bond				99.90364		99.88975				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.01979		101.00462				0.00	0	
Total BID10 SPOT										0.00	0	

Contract 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 BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.68500	104.82366	6.70000	104.78469				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.13358		100.11655				0.00	0	8,150,000,00
Total BID13 SPOT										0.00	0	8,150,000,00
Total For BID13										0.00	0	8,150,000,00
BID14 On 28/10/2022 Spot Bond				100.98639		100.97245				0.00	2,011,400,000	2,005,700,00
Total BID14 SPOT										0.00	2,011,400,000	2,005,700,00
Total For BID14										0.00	2,011,400,000	2,005,700,00
BID15 On 28/10/2024 Spot Bond				100.76734		100.75153				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				101.02784		101.00816				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				101.37389		101.35319				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				98.20200		98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				89.61100		89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				61.54300		61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond				47.74800		47.74800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond				54.25000		54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond				101.16336		101.14863				0.00	0	

Contract 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				100.49467		100.47873				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond				100.15252		100.13727				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond				100.14116		100.12548				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond				101.29330		101.27637				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond				100.62011		100.60536				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond				100.29124		100.27489				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond				100.77523		100.76066				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond				101.58491		101.56765				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond				100.87548		100.86000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond				101.33309		101.31595				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond				100.75523		100.73929				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

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 03/11/2023 Spot Bond				100.78300		100.76650				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond				100.51819		100.50382				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond				100.75906		100.74350				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond				100.69274		100.67803				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				99.89147		99.87328				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond				100.93709		100.91965				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond				100.60133		100.58487				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond				100.79323		100.77789				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.56000	103.76650	8.58500	103.71840				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.81000	105.31524	8.83500	105.24461				0.00	0	200,000,00
Total CCT02 SPOT										0.00	0	200,000,00
Total For CCT02										0.00	0	200,000,00
CCT03 On 15/03/2025 Spot Bond			9.41000	107.12709	9.43500	107.03973			188,200,000,000.00		20,000,000	10,000,00
Total CCT03 SPOT									188,200,000,000.00		20,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT03										188,200,000,000.00	20,000,000	10,000,000
CCT04 On 17/07/2027 Spot Bond			10.83000	102.96978	10.85500	102.88760				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond				101.18505		101.16059				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond				100.57358		100.55024				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				100.60895		100.58411				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				101.35156		101.32772				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				101.43158		101.40636				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.18100	4.77000	104.18100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				100.96500		100.96500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond				99.92620		99.94315				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.70000	107.26279	7.71500	107.21594				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	108.76000	8.70700	108.76000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond				101.05191		101.02881				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond				101.04200		101.02313				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond				103.42001		103.43987				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.02299	10.98000	101.99337				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				105.93500		105.93500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	106.93900	6.50000	106.93900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond				102.41600		102.41600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond				100.01675		100.03602				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond				100.64039		100.62215				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond				100.63523		100.61713				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.26000	150.99049	5.26000	150.91928				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.70000	149.36516	5.70000	149.29295				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond				100.66752		100.64681				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.94500	103.88318	6.96000	103.86202				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond				100.55442		100.53630				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.34500	108.45608	7.36000	108.40376				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond				101.94934		101.93144				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond				101.32538		101.30566				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond				101.39502		101.37433				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond				100.96473		100.94358				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond				101.18746		101.17059				0.00	0	
Total CLN505 SPOT										0.00	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 CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				100.09752		100.11413				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond				101.48118		101.46184				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				98.80039		98.77906				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.62761	9.96000	102.60024				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.41708	10.01000	101.39023				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond				100.58544		100.56601				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.81623	9.60000	99.79003				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond				100.18533		100.16668				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond				100.49376		100.47605				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.58319	9.20000	102.55784				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond				101.40806		101.39094				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond				101.18893		101.17166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond				101.46604		101.44830				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond				100.66840		100.64950				0.00	500,000,000	250,000,000
Total CLN528 SPOT										0.00	500,000,000	250,000,000
Total For CLN528										0.00	500,000,000	250,000,000
CLN531 On 12/03/2023 Spot Bond				100.18533		100.16668				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond				100.02090		100.03878				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond				101.15680		101.13718				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.29000	104.59922	10.31500	104.50572				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond				100.49942		100.47869				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond				100.98168		100.96417				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond				101.30750		101.28553				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond				145.87700		145.07200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond				102.74160		102.72250				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			9.76000	104.22296	9.78500	104.11113				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.81000	102.94017	9.83500	102.85373				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.90000	101.87087	9.92500	101.77327				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond				306.27906		305.94878				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond				100.65680		100.63813				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond				100.67839		100.66088				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond				100.57336		100.55504				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond				101.44035		101.41632				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				120.68200		123.78400				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond				100.72638		100.70820				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	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 CLN561									0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.05331	10.19000	101.02602			0.00	0	
Total CLN562 SPOT									0.00	0	
Total For CLN562									0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.76000	102.26856	9.78500	102.17087			0.00	0	
Total CLN563 SPOT									0.00	0	
Total For CLN563									0.00	0	
CLN563 On 08/02/2024 Spot Bond				101.05345		101.03605			0.00	0	
Total CLN564 SPOT									0.00	0	
Total For CLN564									0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.68050		100.66411			0.00	0	
Total CLN565 SPOT									0.00	0	
Total For CLN565									0.00	0	
CLN565 On 17/01/2024 Spot Bond				103.14990		103.12795			0.00	0	
Total CLN566 SPOT									0.00	0	
Total For CLN566									0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.31982		100.30112			0.00	0	
Total CLN567 SPOT									0.00	0	
Total For CLN567									0.00	0	
CLN567 On 11/02/2024 Spot Bond				100.68551		100.66828			0.00	0	
Total CLN568 SPOT									0.00	0	
Total For CLN568									0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.99000	101.08955	10.01500	100.99237			0.00	0	
Total CLN571 SPOT									0.00	0	
Total For CLN571									0.00	0	
CLN571 On 12/11/2025 Spot Bond				100.71261		100.69428			0.00	0	
Total CLN572 SPOT									0.00	0	
Total For CLN572									0.00	0	
CLN572 On 11/02/2024 Spot Bond				100.68901		100.67170			0.00	0	
Total CLN574 SPOT									0.00	0	
Total For CLN574									0.00	0	
CLN574 On 15/03/2024 Spot Bond				100.14948		100.13053			0.00	0	
Total CLN575 SPOT									0.00	0	
Total For CLN575									0.00	0	
CLN575 On 20/06/2024 Spot Bond				100.02564		100.04185			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond				101.11227		101.09333				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond				99.78956		99.77029				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond				100.72003		100.70241				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond				100.13272		100.04255				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond				101.12577		101.10663				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond				100.42606		100.40800				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond				102.62831		102.53913				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond				100.24134		100.22234				0.00	660,000,000	330,000,000
Total CLN587 SPOT										0.00	660,000,000	330,000,000
Total For CLN587										0.00	660,000,000	330,000,000
CLN587 On 18/06/2024 Spot Bond				100.01650		100.03591				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				102.21002		102.12105				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				101.89820		101.87693				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.68000	123.68578	3.68000	123.63271				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond				100.76066		100.74281				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond				99.93032		101.44152				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond				100.56525		100.54721				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	100.73282	9.16000	100.70830				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond				101.38411		101.36549				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond				100.22305		100.20546				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.01650		100.03591				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond				100.01650		100.03591				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond				100.68700		100.68700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	103.31672	8.74500	103.29229				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond				100.74013		100.72390				0.00	0	
Total CLN604 SPOT										0.00	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 CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				100.64430		100.62761				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				104.31059		104.28862				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				101.14798		101.12850				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				100.57450		100.55679				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.35308	9.32000	101.32786				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond				100.96002		100.94385				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond				103.34388		103.32182				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.29364		100.27523				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				100.55778		100.54061				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond				100.69437		100.67688				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond				101.32920		101.31279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond				97.42100		97.42100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond				101.80606		101.82583				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond				100.21549		100.23347				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond				100.47956		100.46237				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond				100.87688		100.86030				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond				100.94226		100.92628				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond				100.85243						0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond				96.51400		96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				100.99775		100.97996				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.90500	104.88127	6.92000	104.85295				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				100.64693		100.62682				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond				91.41514		91.39887				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.68500	82.66138	12.66500	82.73638				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond				100.62039		100.60384				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.46000	100.70178	10.48500	100.60860				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond				100.64408		100.62406				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond				100.57209		100.55533				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond				101.58338		101.56008				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond				100.73527		100.71764				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond				103.35384		103.33367				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond				100.55352		100.53649				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond				100.64124		100.62129				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond				100.90207		100.88303				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract 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 CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond				100.69810		100.67652				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond				101.02036		101.00286				0.00	400,000,000	200,000,000
Total CLN643 SPOT										0.00	400,000,000	200,000,000
Total For CLN643										0.00	400,000,000	200,000,000
CLN64 On 21/11/2024 Spot Bond				100.55604		100.53893				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond				100.01555		100.03526				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond				101.15355		101.13590				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond				100.01563		100.03532				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond				100.77603		100.75615				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond				100.42168		100.40387				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.64124		100.62129				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond				100.51772		100.50132				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.64124		100.62129				0.00	10,000,000,000	10,000,000,000
Total CLN652 SPOT										0.00	10,000,000,000	10,000,000,000
Total For CLN652										0.00	10,000,000,000	10,000,000,000
CLN65 On 02/04/2026 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 CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond				100.49200		100.49200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond				100.02686		100.04265				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond				102.01459		101.98976				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond				100.53906		100.55826				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond				99.18900		100.66000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond				99.99700		99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond				114.38900		114.24600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond				139.91200		139.51000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond				100.64952		100.63035				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond				101.63571		101.61389				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond				100.76626		100.74272				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN668 On 02/05/2023 Spot Bond				104.62921		104.61240				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond				101.42309		101.44107				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond				100.52368		100.50486				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond				100.70757		100.68572				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25046	125.80338	4.25246	125.74122				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25046	125.80419	4.25246	125.74204				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond				100.72178		100.69952				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond				100.75964		100.73629				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond				100.03594		100.01792				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond				100.62293		100.60640				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond				103.48343		103.46226				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond				100.27418		100.25699				0.00	0	
Total CLN682 SPOT										0.00	0	

Contract 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 CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond				100.03469		100.01737				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond				100.03555		100.01780				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond				100.90485		100.88713				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond				100.04124		100.02052				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond				100.04102		100.02030				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond				100.03673		100.01831				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 01/07/2022 Spot Bond				99.93344		99.91672				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond				100.03690		100.01848				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond				100.80361		100.78042				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	87.22450	11.19500	87.19869				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	85.70243	11.45500	85.67650				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond				105.84678		105.82858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.38854		100.37213				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond				100.62140		100.60568				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	86.38523	10.86000	86.36027				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond				101.05206		101.03430				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	87.79067	11.10000	87.76490				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond				100.77856		100.75466				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond				100.17991		100.16179				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond				100.03584		100.01780				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	84.16990	11.19500	84.14458				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	84.41366	11.15500	84.38835				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond				100.13151		100.11462				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2023 Spot Bond				100.59279		100.57733				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.03605		100.01790				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.03605		100.01790				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond				100.03605		100.01790				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	83.20567	11.35500	83.18029				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond				100.16504		100.14841				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	82.19984	11.52500	82.17440				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	82.52318	11.47000	82.49775				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond				100.36266		100.34659				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	83.23554	11.35000	83.21016				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.03348		100.01665				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.03348		100.01665				0.00	0	
Total CLN725 SPOT										0.00	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 CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.03348		100.01665				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.03401		100.01691				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.03401		100.01691				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.03401		100.01691				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	85.74276	10.94000	85.71753				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	86.78473	10.77500	86.75958				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	87.42572	10.67500	87.40061				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond				100.16774		100.15084				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	96.42546	9.25000	96.40138				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond				100.49482		100.51359				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond				100.02450		100.04113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond				107.34700		106.92600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	95.09993	9.51000	95.07552				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond				100.63176		100.61208				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond				101.81896		101.79608				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond				101.78639		101.77029				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond				96.31500		96.31500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond				101.21785		101.19784				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond				100.50989		100.48818				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond				100.03684		100.01842				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond				100.97324		100.95305				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond				100.17856		100.16058				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond				101.33777		101.32047				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2022 Spot Bond			7.40000	102.90719	7.40000	102.88649				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond				99.25173		99.23488				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75(On 31/08/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75(On 20/06/2026 Spot Bond				100.08931		100.05952				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond				100.08697		100.05797				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond				101.71024		101.67993				0.00	0	
Total CLN761 SPOT										0.00	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 CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond				100.77466		100.75864				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond				100.94550		100.92904				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2022 Spot Bond			9.57000	94.79744	9.57000	94.77296				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2022 Spot Bond			7.40000	102.90719	7.40000	102.88649				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond				99.99977		99.98013				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond				103.20769		103.19006				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond				97.02021		97.32100				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	83.07295	10.39000	83.05008				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	89.12285	10.88000	89.09720				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond				100.49123		100.47134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond				101.01012		100.98920				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.60000	120.50449	6.60000	120.44367				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond				100.45852		100.43903				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond				103.64290		103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond				100.54529		100.52201				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond				100.84148		100.82389				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond				100.84841		100.83069				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	103.61817	10.65000	103.58847				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond				100.98014		100.95981				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond				100.88309		100.86468				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond				100.89835		100.87963				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond				101.68820		101.66691				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond				100.03248		100.01622				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond				101.68820		101.66691				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond				103.71953		103.70005				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond				103.58321		103.56374				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond				98.27900		98.27900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond				95.91425		95.90177				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond				101.68827		101.66697				0.00	0	
Total CLN796 SPOT										0.00	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 CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond				100.98043		100.96010				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond				100.98694		100.96647				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond				100.98694		100.96647				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond				100.49258		100.47161				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond				88.53214		88.50711				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond				100.85258		100.83477				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond				101.12271		101.10115				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond				100.99400		100.97339				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond				100.49582		100.47471				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond				100.89696		100.87827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond				100.03382		100.01687				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.06500	97.24172	9.09000	97.10992				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond				100.03396		100.01688				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond				101.20746		101.18744				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond				101.99952		101.97319				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond				101.81158		101.78671				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond				101.81158		101.78671				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond				100.98029		100.95996				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond				100.98052		100.96019				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond				100.99400		100.97339				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond				100.84150		100.82391				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN819 On 31/01/2025 Spot Bond				101.11893		101.09856				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond				100.94629		100.92596				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond				100.99175		100.97061				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond				100.73452		100.71423				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond				100.73452		100.71423				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond				100.73419		100.71391				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond				100.62909		100.60883				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond				89.46056		89.43494				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond				100.50021		100.47997				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond				100.74789		100.71478				0.00	0	
Total CLN830 SPOT										0.00	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 CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond				100.33200		100.31587				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond				100.30827		100.28808				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.65000	100.60950	9.65000	100.56248				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond				100.21779		100.19700				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond				100.21793		100.19715				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond				100.21795		100.19716				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond				100.21786		100.19707				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond				100.18083		100.15967				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond				100.01646		100.03577				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond				100.19009		100.17033				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond				100.17316		100.14779				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond				100.09145	100.00000	100.00000				0.00	0	5,497,913,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN842 SPOT									0.00	0	5,497,913,50
Total For CLN842									0.00	0	5,497,913,50
CLN84 On 20/07/2026 Spot Bond				100.00000	100.00000	100.00000			0.00	0	1,874,288,70
Total CLN843 SPOT									0.00	0	1,874,288,70
Total For CLN843									0.00	0	1,874,288,70
COJ05 On 05/06/2023 Spot Bond			8.28500	104.10401	8.30000	104.06705			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.03000	101.37502	11.05500	101.26552			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.40500	101.74065	9.42000	101.68852			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.78000	102.98114	7.79500	102.94837		2,178,400,000,000.00		280,000,000	140,000,00
Total COT01 SPOT								2,178,400,000,000.00		280,000,000	140,000,00
Total For COT01								2,178,400,000,000.00		280,000,000	140,000,00
COT02 On 03/04/2028 Spot Bond			12.82000	91.74858	12.84500	91.62439			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.41000	92.19367	11.43500	92.06551			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.14500	107.87393	10.16000	107.79747			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond				100.31517		100.29573			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond				101.06526		101.04491			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.54603		100.52924			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
DSY02 On 21/11/2024 Spot Bond				101.68182		101.62146				0.00	1,000,000,000	1,100,000,000
Total DSY02 SPOT										0.00	1,000,000,000	1,100,000,000
Total For DSY02										0.00	1,000,000,000	1,100,000,000
DSY03 On 21/11/2024 Spot Bond			10.16000	101.54643	10.18500	101.46652				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.53133		101.51415				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond				100.86974		100.85242				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		970,000,000,000,000.00		19,700,000,000	79,200,000,000	
Total DSY06 SPOT								970,000,000,000,000.00		19,700,000,000	79,200,000,000	
Total For DSY06								970,000,000,000,000.00		19,700,000,000	79,200,000,000	
DSY07 On 21/05/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		840,000,000,000,000.00		8,400,000,000	22,600,000,000	
Total DSY07 SPOT								840,000,000,000,000.00		8,400,000,000	22,600,000,000	
Total For DSY07								840,000,000,000,000.00		8,400,000,000	22,600,000,000	
DV23 On 27/02/2023 Spot Bond			7.20500	105.00581	7.22000	104.97526				0.00	0	2,100,000,000
Total DV23 SPOT										0.00	0	2,100,000,000
Total For DV23										0.00	0	2,100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	64.83717	100.00000	64.69209				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	64.83717	100.00000	64.69209				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.72500	106.32463	7.74000	106.27896				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	103.32143	9.69000	103.29443				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.32143	9.69000	103.29443				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.36000	100.25066	10.38500	100.13473				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53500	96.91503	11.54000	96.86318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond				100.44668		100.43009				0.00	0	1,600,000,00
Total DVF22B SPOT										0.00	0	1,600,000,00
Total For DVF22B										0.00	0	1,600,000,00
DVF22i On 24/10/2022 Spot Bond				100.95420		100.93833				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				99.88832		99.87016				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				98.75156		100.19251				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				97.20430		98.68044				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				98.48002		100.00412				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond				100.15444		100.13481				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
DVFB2i On 31/05/2024 Spot Bond				99.08320		99.06485				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond				100.73608		100.71899				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond				100.73750		100.72197				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract 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 DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond				98.91212		98.89458				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond				100.77764		100.76132				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond				101.06797		101.04993				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond				101.51007		101.49064				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond				100.16217		100.14160				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond				100.16744		100.14620				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.25500	107.00717	7.27000	106.96176				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.15000	115.43711	5.13500	115.52350				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.85000	104.69645	4.86500	104.46545				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	142.92633	2.25000	142.87057				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.79000	155.09558	3.82000	154.78050				0.00	0	2,140,000,00
Total EL28 SPOT										0.00	0	2,140,000,00
Total For EL28										0.00	0	2,140,000,00
EL29 On 19/11/2029 Spot Bond			3.69200	142.36570	3.72200	142.01614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73500	139.07237	3.76500	138.71322				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.84000	117.80721	4.82500	117.89260				0.00	0	1,890,000,00
Total EL31 SPOT										0.00	0	1,890,000,00
Total For EL31										0.00	0	1,890,000,00
EL36 On 31/01/2036 Spot Bond			4.82000	106.90106	4.83500	106.67521				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	142.92633	2.25000	142.87057				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				146.98362		146.03641				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				144.60470		143.67312				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond				112.15256		111.42548				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				111.34195		110.61897				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond				108.75943		108.06413				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond				101.08447		100.43774				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond				97.38126		96.76384				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond				98.94965		98.32309				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond				81.84027		81.32157				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond				89.57725		91.93237				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond				87.98754		87.43574				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond				90.45134		89.88392				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total ELN019 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ELN019									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
EMM03 On 04/05/2024 Spot Bond			10.47000	100.64528	10.49500	100.57610			0.00	0		
Total EMM03 SPOT									0.00	0		
Total For EMM03									0.00	0		
EMM04 On 16/05/2028 Spot Bond			12.43500	92.92241	12.44000	92.88089			0.00	0		
Total EMM04 SPOT									0.00	0		
Total For EMM04									0.00	0		
EMM05 On 17/04/2029 Spot Bond			12.48500	97.03214	12.49000	96.98742			0.00	0	666,666,666	
Total EMM05 SPOT									0.00	0	666,666,666	
Total For EMM05									0.00	0	666,666,666	
EMM06 On 23/06/2025 Spot Bond			10.56000	99.52470	10.58500	99.45846			0.00	0		
Total EMM06 SPOT									0.00	0		

Contract 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.56000	104.62886	10.58500	104.54646				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.42000	75.88918	12.43500	75.84072				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.72500	96.89061	11.73500	96.83112				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.42000	90.34640	12.43500	90.27558				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.86082		100.84404				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.27632		100.25899				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.17913		100.16096				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.30724		100.29113				0.00	0	3,800,000,00
Total EPF019 SPOT										0.00	0	3,800,000,00
Total For EPF019										0.00	0	3,800,000,00
EPF020 On 07/11/2022 Spot Bond				100.68962		100.67310				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond				100.39481		100.37634				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond				100.45385		100.43553				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond				100.29133		100.27305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond				100.16272		100.14450				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond				100.64823		100.63224				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond				100.15187		100.13486				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond				100.90872		100.89194				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond				101.04170		101.02387				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond				101.59783		101.58200				0.00	220,000,000	210,000,000
Total EQT005 SPOT										0.00	220,000,000	210,000,000
Total For EQT005										0.00	220,000,000	210,000,000
EQT006 On 30/10/2023 Spot Bond				100.82100		100.80383				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond				100.01672		99.99974				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond				101.23988		101.22214				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond				100.67638		100.66150				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond				101.01041		100.99466				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2025 Spot Bond				100.59326		100.57581				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond				100.62355		100.60528				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond				100.60831		100.59045				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond				100.63860		100.61992				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.77772		100.76405				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.65270		100.63905				0.00	360,000,000	180,000,000
Total ERS27 SPOT										0.00	360,000,000	180,000,000
Total For ERS27										0.00	360,000,000	180,000,000
ERSA2 On 17/08/2023 Spot Bond				100.60856		100.59070				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond				100.57319		100.55628				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond				100.60347		100.58575				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.55500	106.06139	6.57000	106.03375				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	104.09818	10.00000	104.07012				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.56000	96.42087	9.58500	96.32107			2,178,538,536,000.00		227,880,600	3,132,388,200
Total ES26 SPOT									2,178,538,536,000.00		227,880,600	3,132,388,200

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 ES26									2,178,538,536,000.00	227,880,600	3,132,388,20
ES26/R On 02/04/2026 Spot Bond			7.85000	101.74007	7.85000	101.71866			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.99500	74.66857	11.97500	74.74262			2,865,497,545,000.00	238,891,000	1,250,937,30
Total ES33 SPOT									2,865,497,545,000.00	238,891,000	1,250,937,30
Total For ES33									2,865,497,545,000.00	238,891,000	1,250,937,30
ES33/R On 15/09/2033 Spot Bond			7.50000	102.02090	7.50000	102.00050			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.41500	72.69867	12.39000	72.81376			1,840,613,138,000.00	148,257,200	1,312,211,50
Total ES42 SPOT									1,840,613,138,000.00	148,257,200	1,312,211,50
Total For ES42									1,840,613,138,000.00	148,257,200	1,312,211,50
ES42/R On 25/04/2042 Spot Bond			8.50000	101.35094	8.50000	101.32789			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond				100.00000		100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond				100.00000		100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond				101.52841		101.51174			0.00	0	100,000,00
Total EXX05 SPOT									0.00	0	100,000,00
Total For EXX05									0.00	0	100,000,00
FIFB14 On 07/11/2022 Spot Bond				100.69452		100.67801			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond				100.60712		100.59008			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond				100.69585		100.68122			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond				100.60932		100.59191			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond				100.89345		100.87626			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond				102.33208		102.31496			0.00	1,200,000,000	700,000,000
Total FIFB19 SPOT									0.00	1,200,000,000	700,000,000
Total For FIFB19									0.00	1,200,000,000	700,000,000
FIFG01 On 05/08/2024 Spot Bond				100.80677		100.78917			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond				100.86005		100.84136			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond				100.56159		100.54429			0.00	0	
Total FIFG03 SPOT									0.00	0	
Total For FIFG03									0.00	0	
FIFG04 On 22/02/2027 Spot Bond				100.59529		100.57690			0.00	0	
Total FIFG04 SPOT									0.00	0	
Total For FIFG04									0.00	0	
FIFG05 On 22/08/2027 Spot Bond				100.60372		100.58506			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				101.59047		101.57410			0.00	60,000,000	30,000,000
Total FRB22 SPOT									0.00	60,000,000	30,000,000
Total For FRB22									0.00	60,000,000	30,000,000
FRB23 On 20/09/2027 Spot Bond				100.59070		100.61337			0.00	1,800,000,000	900,000,000
Total FRB23 SPOT									0.00	1,800,000,000	900,000,000
Total For FRB23									0.00	1,800,000,000	900,000,000
FRB24 On 08/11/2023 Spot Bond				103.77976		103.76070			0.00	0	660,000,000
Total FRB24 SPOT									0.00	0	660,000,000
Total For FRB24									0.00	0	660,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond				103.97978		103.97639				0.00	2,800,000,000	1,400,000,000
Total FRB25 SPOT										0.00	2,800,000,000	1,400,000,000
Total For FRB25										0.00	2,800,000,000	1,400,000,000
FRB26 On 03/06/2024 Spot Bond				100.89455		100.87624				0.00	0	350,000,000
Total FRB26 SPOT										0.00	0	350,000,000
Total For FRB26										0.00	0	350,000,000
FRB27 On 03/06/2026 Spot Bond			9.14000	103.95944	9.16500	103.85102				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond				103.74267		103.71913				0.00	1,520,000,000	760,000,000
Total FRB28 SPOT										0.00	1,520,000,000	760,000,000
Total For FRB28										0.00	1,520,000,000	760,000,000
FRB29 On 19/04/2026 Spot Bond				104.17293		104.15443				0.00	0	400,000,000
Total FRB29 SPOT										0.00	0	400,000,000
Total For FRB29										0.00	0	400,000,000
FRB30 On 19/04/2026 Spot Bond			9.06000	98.55782	9.08500	98.45603			289,920,000,000.00		32,000,000	8,000,000
Total FRB30 SPOT									289,920,000,000.00		32,000,000	8,000,000
Total For FRB30									289,920,000,000.00		32,000,000	8,000,000
FRB31 On 24/11/2026 Spot Bond				100.55319		100.53556				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.25800	321.16285	2.25800	321.03772				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.56500	161.43006	2.56500	161.36570				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.61000	212.85188	3.64000	212.42587				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.17000	113.04390	4.17000	112.99404				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83500	228.42181	4.82000	228.63133				0.00	0	
Total FRBI33 SPOT										0.00	0	

Contract 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 FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.07000	99.97739	5.07000	99.93089				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.07500	99.59252	5.07500	99.54605				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.44641	82.59063	8.46634	82.49971				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.51732	81.67311	8.53257	81.58975				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.86000	156.30743	3.86000	156.23961				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				95.35037		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				102.54387		102.52434				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond				101.88943		101.86985				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond				100.93078		100.91290				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	103.79409	9.58400	103.76726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond				100.55779		100.54063				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond				100.02206		100.03952				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	118.77887	3.57000	118.72827				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond				100.91880		100.89611				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				100.03021		100.04989				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	116.64153	3.40000	116.59239				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond				100.01530		100.03507				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond				100.61981		100.60212				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond				100.63014		100.61218				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond				100.35226		100.36736				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond				102.23655		102.21938				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond				102.48700		102.46822				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond				100.50212		100.48074				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond				101.61212		101.59307				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond				100.46250		100.44595				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond				101.58634		101.56689				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond				100.01427		100.03438				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond				100.02095		100.03875				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond				100.02604		100.04211				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond				100.03840		100.95614				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond				100.15727		100.13730				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond				100.94253		100.92442				0.00	0	
Total FRC317 SPOT										0.00	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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond				100.02031		100.03832				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond				100.02582		100.04186				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond				100.13657		100.15230				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				100.02134		100.03892				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond				101.29657		101.27906				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond				100.36178		100.37973				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond				101.30852		101.29200				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond				100.47767		100.46056				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond				100.73511		100.71867				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond				101.03822		101.02055				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond				100.81823		100.79894				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond				102.64294		102.62571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond				100.61487		100.59843				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond				100.94652		100.93051				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond				100.03628		100.04879				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond				100.03568		100.01779				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond				101.10916		101.09039				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond				100.02981		100.04443				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond				100.22060		102.70929				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond				101.17393		101.15399				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond				101.05789		101.03875				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond				100.92679		100.90948				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond				100.45871		100.43923				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond				101.36902		101.34904				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond				101.07386		101.05445				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond				101.46637						0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond				101.13703		101.11774				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond				101.07379		101.05476				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond				101.08436		101.06510				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond				100.81922		100.79946				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond				101.10959		101.09109				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond				100.96355		100.94506				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond				101.41309		101.39513				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond				100.75660		100.73800				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond				100.70947		100.68739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond				100.92312		100.90012				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond				100.08604		100.05734				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond				100.48723		100.46650				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond				100.13977		100.09314				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond				100.14015		100.09339				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond				101.11199		101.09225				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond				101.10717		101.08751				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond				100.14362		100.09570				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond				101.33269		101.31457				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond				100.07906		100.05269				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond				100.07867		100.05243				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/12/2026 Spot Bond				100.01593		100.03541				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond				99.99927		99.97753				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond				100.02220		100.03951				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond				100.55747		100.54142				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond				100.55747		100.54142				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond				100.55617		100.54010				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond				100.55617		100.54010				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond				100.28970		100.27153				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond				101.06540		101.04504				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond				101.15055		101.13015				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 28/10/2022 Spot Bond				100.85777		100.83819				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39(On 25/04/2023 Spot Bond				102.15914		102.14199				0.00	0	
Total FRC392 SPOT										0.00	0	

Contract 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 FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond				100.79832		100.77845				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond				99.91652		101.74281				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond				101.06537		101.04501				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond				101.06669		101.04892				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	101.90521	8.33000	101.87990				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond				101.14910		101.13002				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond				101.39443		101.37366				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond				100.91382		100.89231				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.50000	104.47923	10.50000	104.44970				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond				100.04351		100.05345				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond				100.89684		100.86954				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.96000	101.20148	12.96000	101.16695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	103.18603	11.10000	103.09617				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond				100.72644		100.70355				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond				100.67065		100.64940				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond				99.99955		99.97540				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	102.74969	11.15000	102.71940				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond				100.37178		100.35156				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond				100.22174		100.19968				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond				100.22061		100.19743				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond				100.23094		100.20788				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond				100.17866		100.15586				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 20/06/2027 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 FRC416 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For FRC416									10,000,000,000,000.00	15,000,000,000	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.50000	108.71751	4.51500	108.51729				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.70000	120.22207	4.71500	119.94567				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				101.00472		100.99115				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond				101.16983		101.15474				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.10723		101.09221				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				102.19414		102.22621				0.00	200,000,000	100,000,000
Total FRJ25 SPOT										0.00	200,000,000	100,000,000
Total For FRJ25										0.00	200,000,000	100,000,000
FRJ26 On 14/02/2026 Spot Bond				101.34466		101.32871				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				102.98701		102.96955				0.00	8,500,000,000	4,250,000,000
Total FRJ27 SPOT										0.00	8,500,000,000	4,250,000,000
Total For FRJ27										0.00	8,500,000,000	4,250,000,000
FRJ27S On 20/04/2024 Spot Bond				100.95984		100.94404				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond				99.55822		99.54190				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				101.29857		101.28151				0.00	0	300,000,000
Total FRJ29 SPOT										0.00	0	300,000,000
Total For FRJ29										0.00	0	300,000,000
FRJ29S On 20/04/2024 Spot Bond				100.98601		100.96980				0.00	0	
Total FRJ29S SPOT										0.00	0	

Contract 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 FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond				100.01648		99.99980				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.26300	109.42491	4.26300	109.37624				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.67000	120.66664	4.68500	120.38915				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond				100.52028		100.50427				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.81000	118.60865	4.82500	118.33619				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.84000	228.31713	4.82500	228.52651				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.95000	116.59249	4.96500	116.32494				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.87000	227.69026	4.85500	227.89873				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.41000	158.06473	3.41000	157.99808				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.55489	3.70500	109.50781				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.75000	119.48547	4.76500	119.21087				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.99000	225.20318	4.97500	225.40798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.04000	224.17642	5.02500	224.37974				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.94000	159.92590	2.94000	159.86050				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.07000	223.56306	5.05500	223.76547				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.95000	116.59249	4.96500	116.32494				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.22000	206.15173	4.25000	205.73727				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.70000	106.46685	5.71500	106.22397				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.11000	207.34190	4.14000	206.92537				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.17000	206.69173	4.20000	206.27635				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.58000	213.43567	5.56500	213.62341				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.65000	107.10801	5.66500	106.86357				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.95000	116.59249	4.96500	116.32494				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			4.93000	116.87799	4.94500	116.60975				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.98000	208.75861	4.01000	208.33965				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.35000	217.93363	5.33500	218.12788				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.11000	207.34190	4.14000	206.92537				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.11000	207.34190	4.14000	206.92537				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.51100	213.96262	3.54100	213.53470				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.71000	156.89053	3.71000	156.82311				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.46000	203.58209	4.49000	203.17206				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.50000	203.15739	4.53000	202.74810				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.68000	157.00748	3.68000	156.94011				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.97500	208.81333	4.00500	208.39426				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.51000	203.05136	4.54000	202.64228				0.00	0	
Total FRS153 SPOT										0.00	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 FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond				6.39365		6.43167				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond				101.03810		101.02032				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond				101.13567		101.11637				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				100.01611		100.03566				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond				99.92311		101.58941				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond				156.12448		163.24438				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond				130.45251		133.06461				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond				161.95754		167.23025				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond				179.89587		189.29155				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond				100.70679		100.69125				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond				100.80677		100.78917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond				100.68418		100.66653				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20` On 06/08/2025 Spot Bond				100.51713		100.49939				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond				101.18476		101.16617				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond				100.55109		100.53428				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond				100.00977		100.03141				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22` On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond				100.03568		100.01779				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond				101.51404		101.48543				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond				100.64632		100.62793				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond				106.85726		106.84315				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond				108.37340		108.30028				0.00	0	
Total FRS238 SPOT										0.00	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 FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond				106.41472		106.39419				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond				100.53898		100.51791				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond				69.02767		68.97916				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond				100.38919		100.36117				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond				96.88875		99.36621				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond				101.71384		101.68601				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond				93.34108		94.23684				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond				100.35292		100.33645				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond				97.86787		101.10498				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond				99.89668		99.87065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond				100.51600		100.49402				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond				101.66059		101.63963				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond				99.05455		102.22110				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond				101.67215		101.65104				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond				94.58021		97.82983				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond				102.50494		102.46625				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond				90.40160		93.50613				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond				101.66289		101.64190				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond				100.51641		100.49909				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS276 On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond				102.06263		102.03679				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond				100.04726		100.02322				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	102.15970	9.53000	102.13371				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond				101.75715		101.73501				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.29500	98.50655	10.31000	98.39741				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.29500	98.50655	10.31000	98.39741				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond				100.96548		100.94825				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond				98.64134		98.61606				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.63400	92.66274	11.64400	92.58787				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond				90.72460		91.17447				0.00	0	
Total FRS291 SPOT										0.00	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 FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond				79.57113		82.33317				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond				83.80225		86.70852				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond				92.54760		93.83435				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond				90.26903		93.33859				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond				100.61821		100.60050				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond				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 FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond				100.29529		100.26419				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond				100.07668	100.00000	100.00000				0.00	3,000,000,000	3,000,000,000
Total FRS306 SPOT										0.00	3,000,000,000	3,000,000,000
Total For FRS306										0.00	3,000,000,000	3,000,000,000
FRS306 On 07/12/2023 Spot Bond			1.56000	324.32614	1.56000	324.20592				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.29000	325.56120	1.29000	325.44290				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.30000	325.51535	1.30000	325.39697				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 04/11/2026 Spot Bond				100.79422		100.77718				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS62 On 26/01/2042 Spot Bond			4.65000	111.88236	4.66500	111.58316				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS64 On 30/10/2042 Spot Bond			4.36000	115.88754	4.34500	116.09967				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS81 On 31/01/2025 Spot Bond			2.83000	160.36534	2.83000	160.30025				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.11000	159.24965	3.11000	159.18379				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS87 On 07/12/2023 Spot Bond			2.36000	320.70416	2.36000	320.57830				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			6.48500	103.24474	6.50000	103.21677			2,594,000,000,000.00	400,000,000	1,100,000,000
Total FRX23 SPOT									2,594,000,000,000.00	400,000,000	1,100,000,000
Total For FRX23									2,594,000,000,000.00	400,000,000	1,100,000,000
FRX24 On 10/12/2024 Spot Bond			8.30000	105.73556	8.32500	105.65545			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.31000	107.82706	8.33500	107.73420			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.17000	103.27339	9.19500	103.16065			305,555,404,000.00	33,321,200	840,158,300
Total FRX26 SPOT									305,555,404,000.00	33,321,200	840,158,300
Total For FRX26									305,555,404,000.00	33,321,200	840,158,300
FRX27 On 07/03/2027 Spot Bond			9.18000	106.75361	9.20500	106.63148			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.07000	108.95309	9.09500	108.80785			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.06500	102.18499	10.07500	102.10556			0.00	0	30,000,000
Total FRX30 SPOT									0.00	0	30,000,000
Total For FRX30									0.00	0	30,000,000
FRX31 On 21/02/2031 Spot Bond			10.54500	97.33343	10.55000	97.27894			0.00	0	690,000,000
Total FRX31 SPOT									0.00	0	690,000,000
Total For FRX31									0.00	0	690,000,000
FRX32 On 31/03/2032 Spot Bond			10.53000	102.32082	10.54500	102.20198			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.69500	72.27312	11.68000	72.33962			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond				100.83083		100.81567			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.57769		100.56153			0.00	0	
Total FS6B1 SPOT									0.00	0	

Contract 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 FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.55461		100.53913			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.57028		100.55434			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.57489		100.55881			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A2 On 20/10/2024 Spot Bond				100.87261		100.85818			0.00	0	
Total FST3A2 SPOT									0.00	0	
Total For FST3A2									0.00	0	
FST3A3 On 20/10/2026 Spot Bond				100.92503		100.90978			0.00	0	
Total FST3A3 SPOT									0.00	0	
Total For FST3A3									0.00	0	
FST3A4 On 20/10/2026 Spot Bond				100.95121		100.93555			0.00	0	
Total FST3A4 SPOT									0.00	0	
Total For FST3A4									0.00	0	
GBL05 On 07/11/2022 Spot Bond				100.94209		100.92504			0.00	0	100,000,00
Total GBL05 SPOT									0.00	0	100,000,00
Total For GBL05									0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond				100.43790		100.41918			0.00	3,000,000,000	20,000,000,00
Total GBL06 SPOT									0.00	3,000,000,000	20,000,000,00
Total For GBL06									0.00	3,000,000,000	20,000,000,00
GH5A11 On 25/11/2022 Spot Bond				100.60345		100.58836			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A21 On 25/11/2024 Spot Bond				100.71558		100.69944			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A31 On 25/11/2026 Spot Bond				100.50141		100.48490			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond				100.51702		100.49867			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				100.68722		100.66294				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	116.97326	3.77000	116.92292				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				101.42416		101.40793				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.82400	105.96058	6.83900	105.92195				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond				100.77898		102.30943				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.57000	105.75628	7.59500	105.69282				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				101.01532		100.99817				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				101.99629		101.97933				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.39948		100.38325				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.23706		101.22019				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				100.91502		100.89635				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond				99.94307		99.92684				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.26741		100.25076				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				100.01295		99.99545				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.40824		100.39182				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				101.09487		101.07793				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				100.19587		100.17801				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				98.98133		98.96342				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				99.98909		99.97252				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				99.88107		99.86398				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				100.78343		100.76699				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.25407		100.23623				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.33956		100.32313				0.00	0	
Total GRT41 SPOT										0.00	0	

Contract 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.59977		100.58295				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				100.94846		100.93274				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond				101.30743		101.29146				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond				101.36391		101.34632				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond				100.20982		100.19310				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond				100.21931		100.20186				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond				100.49470		100.47724				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				101.46132		101.44445				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond				101.20919		101.19170				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond				100.59291		100.57745				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond				100.01318		100.03371				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond				101.22724		101.21212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond				98.86748		98.85168				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond				99.75059		99.73295				0.00	0	5,000,000,00
Total HILB08 SPOT										0.00	0	5,000,000,00
Total For HILB08										0.00	0	5,000,000,00
HILB09 On 29/03/2025 Spot Bond				98.72893		98.71013				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.30320		100.28529				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.22202		100.20413				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond				99.88061		99.86346				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				99.88255		99.86567				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond				99.87397		99.85588				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.95000	322.55347	1.95000	322.43049				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.25000	330.67377	2.25000	330.54500				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.72500	101.33243	10.73500	101.25029				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
HWAY3 On 28/02/2033 Spot Bond			4.75000	108.99679	4.76500	108.79873				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			11.80500	87.38793	11.78500	87.47238			795,446,871,000.00		67,382,200	3,881,898,70
Total HWAY34 SPOT									795,446,871,000.00		67,382,200	3,881,898,70
Total For HWAY34									795,446,871,000.00		67,382,200	3,881,898,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.74771	100.00000	12.71919				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.84500	86.57295	11.82500	86.66027				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	12.74496	100.00000	12.71644				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				101.08558		101.07145				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				100.94648		100.93336				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond				100.41154		100.39498				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.26000	162.66615	2.26000	162.60265			897,769,682,850,000.00	397,243,222,500	687,673,617,60	
Total I2025 SPOT									897,769,682,850,000.00	397,243,222,500	687,673,617,60	
Total For I2025									897,769,682,850,000.00	397,243,222,500	687,673,617,60	
I2029 On 31/03/2029 Spot Bond			3.30000	119.32445	3.30000	119.27461			619,867,604,400,000.00	187,838,668,000	210,880,684,50	
Total I2029 SPOT									619,867,604,400,000.00	187,838,668,000	210,880,684,50	
Total For I2029									619,867,604,400,000.00	187,838,668,000	210,880,684,50	
I2033 On 28/02/2033 Spot Bond			4.00000	113.90412	4.01500	113.69488			022,557,405,600,000.00	255,639,351,400	389,636,345,30	
Total I2033 SPOT									022,557,405,600,000.00	255,639,351,400	389,636,345,30	
Total For I2033									022,557,405,600,000.00	255,639,351,400	389,636,345,30	
I2038 On 31/01/2038 Spot Bond			4.05000	130.30767	4.06500	130.00672			523,613,188,350,000.00	129,287,207,000	485,576,638,90	
Total I2038 SPOT									523,613,188,350,000.00	129,287,207,000	485,576,638,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									13,613,188,350,000.00	129,287,207,000	485,576,638,90
I2046 On 31/03/2046 Spot Bond			4.07000	117.58584	4.07000	117.53431			374,535,431,732,000.00	92,023,447,600	442,780,738,60
Total I2046 SPOT									4,535,431,732,000.00	92,023,447,600	442,780,738,60
Total For I2046									4,535,431,732,000.00	92,023,447,600	442,780,738,60
I2050 On 31/12/2050 Spot Bond			4.07500	119.34395	4.07500	119.29150			437,211,221,497,500.00	107,291,097,300	520,667,382,60
Total I2050 SPOT									37,211,221,497,500.00	107,291,097,300	520,667,382,60
Total For I2050									37,211,221,497,500.00	107,291,097,300	520,667,382,60
IBG01 On 07/02/2025 Spot Bond				100.63686		100.62153			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond				100.66127		100.64539			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.02000	322.23671	2.02000	322.11322			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.96181		100.94679			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.71137		100.69556			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond				100.93790		100.92254			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.65566		100.63869			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.22105		100.20533			0.00	980,000,000	490,000,00
Total IBL133 SPOT									0.00	980,000,000	490,000,00
Total For IBL133									0.00	980,000,000	490,000,00
IBL134 On 17/10/2024 Spot Bond				101.08469		101.06794			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.55764		100.54048			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond				101.88662		101.87008				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				100.79046		100.77323				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				100.73732		100.71988				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond				100.55876		100.54316				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.01515		100.03497				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond				101.38403		101.36540				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				100.45201		100.43721				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				100.46768		100.45235				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond				100.29636		100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond				100.47503		100.45986				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.87415		100.85947				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL159 On 09/02/2023 Spot Bond				100.76045		100.76045				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond				100.76562		100.74980				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond				100.90049		100.90049				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond				101.05246		101.03604				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond				101.08651		101.06960				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond				100.77752		100.76240				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond				100.60331		100.58736				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond				100.95535		100.93934				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond				100.98632		100.96983				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond				100.47745		100.46177				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond				100.70039		100.68426				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond				100.20724		100.19088				0.00	0	
Total IBL190 SPOT										0.00	0	

Contract 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 IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond				100.21339		100.19655				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond				101.17759		101.16068				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond				101.08357		101.06428				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond				100.82776		100.80816				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond				100.71232		100.69367				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond				100.69162		100.67265				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond				100.34105		100.32515				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond				100.35099		100.33463				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond				99.64030		99.64030				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond				100.27063		100.25051				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond				100.25947		100.24015				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond				100.22215		100.20551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond				100.24829		100.22977				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond				100.72263		100.70573				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond				100.80954		100.79091				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond				100.52809		100.51192				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond				100.47702		100.46109				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond				100.47702		100.46109				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond				100.47702		100.46109				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond				100.47702		100.46109				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond				100.23948		100.22370				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond				100.01575		100.03544				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond				100.01057		100.03201				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL218 On 28/09/2022 Spot Bond				99.92004		99.90406				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond				99.87502		99.85706				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond				99.86746		99.84843				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond				101.02618		101.01005				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	100.88318	8.05000	100.86154				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond				100.73221		100.71269				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	100.83075	8.40000	100.80820				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond				100.48731		100.47129				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond				100.93696		100.90393				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond				101.23231		101.18888				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond				100.25913		100.24048				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond				100.18372		100.16469				0.00	0	
Total IBL229 SPOT										0.00	0	

Contract 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 IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond				100.18903		100.16947				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total IBL231 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For IBL231									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
IBL232 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IBL232 SPOT									0.00	0	0	
Total For IBL232									0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			7.36500	107.96880	7.38000	107.92355			0.00	0	0	
Total IBL60 SPOT									0.00	0	0	
Total For IBL60									0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			5.73500	102.52070	5.75000	102.49856			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
IBL98 On 03/10/2023 Spot Bond				102.27236		102.25593			0.00	0	0	
Total IBL98 SPOT									0.00	0	0	
Total For IBL98									0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			9.58500	100.68937	9.61000	100.61087			0.00	0	0	
Total IDCG06 SPOT									0.00	0	0	
Total For IDCG06									0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			11.03500	102.52167	11.04000	102.46460			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.18000	102.69489	10.20500	102.57808			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond				100.49965		100.48148			0.00	0	0	100,000,00
Total IDCG13 SPOT									0.00	0	0	100,000,00
Total For IDCG13									0.00	0	0	100,000,00
IDCG15 On 12/11/2023 Spot Bond				99.95921		99.94107			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond				98.52362		98.50539			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				100.70173		100.68494				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.52452		99.50584				0.00	0	200,000,00
Total IDCG19 SPOT										0.00	0	200,000,00
Total For IDCG19										0.00	0	200,000,00
IDCG21 On 18/12/2022 Spot Bond				100.12094		100.14293				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				99.39165		99.41143				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG23 On 29/01/2027 Spot Bond				97.24916		97.23204				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.14116		100.12324				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.91000	99.89125	8.93500	99.81330				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond				103.49254		103.47172				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond				102.17369		102.15496				0.00	9,400,000,000	6,200,000,00
Total INLV05 SPOT										0.00	9,400,000,000	6,200,000,00
Total For INLV05										0.00	9,400,000,000	6,200,000,00
INLV06 On 22/01/2026 Spot Bond				104.79255		104.76802				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond				100.24908		100.22894				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV08 On 12/06/2026 Spot Bond				104.42910		104.40355				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond				101.28111		101.25672				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond				100.40636		100.38243				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond				100.01805		99.99986				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond				99.92573		99.90706				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.01735		99.99997				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond				100.76668		100.74990				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				101.05072		101.03286				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.69889		100.68208				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				100.71084		100.69376				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.29072		100.27419				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond				98.67412		98.65612				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				101.39913		101.38108				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.17847		100.16049				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond				100.59671		100.58315				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond				100.80798		100.79134				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.77000	200.31712	4.80000	199.91276				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				103.32086		103.30019				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.67000	201.36372	4.70000	200.95756				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond				100.70598		100.68595				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				100.92957						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				101.39589		101.37826				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond				100.60104		100.58433				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				100.70908		100.69256				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond				100.31457		100.29799				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond				100.33724		100.31384				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				100.15177		100.13536				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.30649		100.28857				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				99.90280		99.88649				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				101.30563		101.28619				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond				100.62416		100.60837				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.02934	7.40000	100.00977				0.00	0	
Total IVC186 SPOT										0.00	0	

Contract 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 IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond				100.66254		100.64293				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond				100.77587		100.75761				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.84091	7.23000	102.82069				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond				100.77917		100.75861				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.28447	7.45000	102.26389				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond				100.27380		100.25230				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.93414	3.91012	102.92319				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond				101.11223		101.09469				0.00	0	140,000,00
Total IVC203 SPOT										0.00	0	140,000,00
Total For IVC203										0.00	0	140,000,00
IVC204 On 18/11/2022 Spot Bond				100.52088		100.50491				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond				100.77820		100.76149				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	100.38258	6.10000	100.36624				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond				100.28071		100.26311				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 IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond				100.01105		100.03228				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond				100.88138		100.86473				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.59500	102.41046	6.61000	102.38245				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.29500	101.16360	7.31000	101.13381				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond				100.90767		100.89113				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond				100.89302		100.87616				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	101.45091	6.70000	101.43265				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.41188	8.45000	101.38895				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.39374	7.20000	100.37965				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.40000	99.74912	5.40000	99.70498				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	99.64619	5.40000	99.60214				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ096 On 21/07/2022 Spot Bond			5.45000	99.53926	5.45000	99.49489			0.00	0	
Total IVZ096 SPOT									0.00	0	
Total For IVZ096									0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	99.33257	5.45000	99.28839			0.00	0	
Total IVZ097 SPOT									0.00	0	
Total For IVZ097									0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.50000	98.91197	5.50000	98.86776			0.00	0	
Total IVZ099 SPOT									0.00	0	
Total For IVZ099									0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.40000	99.77857	5.40000	99.73441			0.00	0	
Total IVZ100 SPOT									0.00	0	
Total For IVZ100									0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.75000	98.35756	5.75000	98.31186			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				100.02662		100.04255			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.66761		100.65103			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP014 On 19/07/2024 Spot Bond				101.03072		101.01354			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond				100.56288		100.54615			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond				101.11938		101.10082			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond				101.36509		101.34655			0.00	0	
Total KAP018 SPOT									0.00	0	

Contract 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 KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond				100.91193		100.89472				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond				100.14564		100.12715				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond				100.14606		100.12751				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond				100.71558		100.62830				0.00	500,000,000	500,000,000
Total KAP022 SPOT										0.00	500,000,000	500,000,000
Total For KAP022										0.00	500,000,000	500,000,000
KAP022 On 04/03/2027 Spot Bond				100.29965		100.28215				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond				101.13805		101.12066				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond				101.18341		101.16539				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond				101.34468		101.32989				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.66000	117.70993	9.68500	117.56692				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.15500	103.01995	7.17000	102.99584				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond				101.84291		101.82737				0.00	0	200,000,000
Total LGL07 SPOT										0.00	0	200,000,000
Total For LGL07										0.00	0	200,000,000
LGL08 On 28/02/2023 Spot Bond				101.07533		101.05930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				102.86647		102.84995				0.00	0	4,710,000,00
Total LGL09 SPOT										0.00	0	4,710,000,00
Total For LGL09										0.00	0	4,710,000,00
LGL10 On 08/10/2025 Spot Bond				102.40168		102.38380				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				101.13729		101.11750				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.46258		100.44544				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				100.60251		100.58561				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				100.61633		100.59902				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond				100.05899		100.04491				0.00	0	100,000,00
Total MBF065 SPOT										0.00	0	100,000,00
Total For MBF065										0.00	0	100,000,00
MBF06 On 17/11/2023 Spot Bond				100.62402		100.60940				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond				100.65369		100.63858				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond				100.03569		99.95216				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond				100.39692		100.35522				0.00	500,000,000	500,000,00
Total MBF072 SPOT										0.00	500,000,000	500,000,00
Total For MBF072										0.00	500,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MBP03: On 02/11/2022 Spot Bond				101.00549		100.99171				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond				100.51945		100.50348				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.81136		100.79599				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond				100.39369		100.37881				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond				100.91443		100.89949				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond				100.41323		100.39810				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond				100.58137		100.56735				0.00	0	2,080,000,00
Total MBP050 SPOT										0.00	0	2,080,000,00
Total For MBP050										0.00	0	2,080,000,00
MBP05: On 12/03/2023 Spot Bond				100.47556		100.46057				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond				99.93888		99.92350				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.91000	110.48431	8.93500	110.38777				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.67400	104.47484	6.68900	104.45375				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				102.60463		102.56342				0.00	500,000,000	500,000,00
Total MMIG06 SPOT										0.00	500,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG06										0.00	500,000,000	500,000,000
MMIG0 On 18/09/2024 Spot Bond				101.01312		101.03437				0.00	1,000,000,000	700,000,000
Total MMIG07 SPOT										0.00	1,000,000,000	700,000,000
Total For MMIG07										0.00	1,000,000,000	700,000,000
MML01 On 10/12/2026 Spot Bond				101.36591		101.34794				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.56000	99.36000	9.58500	99.24602			244,736,000,000.00		25,600,000	406,400,000
Total MML02 SPOT									244,736,000,000.00		25,600,000	406,400,000
Total For MML02									244,736,000,000.00		25,600,000	406,400,000
MML03 On 15/03/2028 Spot Bond				101.65101		101.63199				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.81000	93.83369	9.83500	93.70729				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond				100.50868		100.49184				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.40500	98.85715	10.41500	98.78201				0.00	0	1,340,000,000
Total MML06 SPOT										0.00	0	1,340,000,000
Total For MML06										0.00	0	1,340,000,000
MTN07 On 13/07/2022 Spot Bond				101.30383		101.28936				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond				101.55439		101.53857				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				103.23911		103.22192				0.00	500,000,000	3,700,000,000
Total MTN10 SPOT										0.00	500,000,000	3,700,000,000
Total For MTN10										0.00	500,000,000	3,700,000,000
MTN12 On 04/06/2023 Spot Bond				101.07927		101.06385				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				101.79319		101.77579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond				101.57179		101.55620				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond				101.21123		101.19509				0.00	1,600,000,000	3,320,000,000
Total MTN17 SPOT										0.00	1,600,000,000	3,320,000,000
Total For MTN17										0.00	1,600,000,000	3,320,000,000
MTN18 On 30/05/2026 Spot Bond				101.46732		101.44955				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.93055		100.91348				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				101.16141		101.14321				0.00	0	7,000,000,000
Total MTN20 SPOT										0.00	0	7,000,000,000
Total For MTN20										0.00	0	7,000,000,000
MTN21 On 29/06/2023 Spot Bond				101.36418		101.34839				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond				101.08790		101.06930				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.50500	99.60555	9.53000	99.50694				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				101.05799		101.03777				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond				100.43557		100.41902				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond				101.36762		101.34953				0.00	0	2,630,000,000
Total MTN26 SPOT										0.00	0	2,630,000,000
Total For MTN26										0.00	0	2,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond				101.65599		101.63640				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond				100.13743		100.11996				0.00	0	300,000,00
Total MTN28 SPOT										0.00	0	300,000,00
Total For MTN28										0.00	0	300,000,00
MTN29 On 15/03/2027 Spot Bond				100.67910		100.66065				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond				101.03522		101.01564				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond				99.90766		99.89216				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond				100.57032		100.55275				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond				100.60390		100.58524				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond				100.60381		100.58515				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond				100.59541		100.57701				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond				100.50731		100.48894				0.00	2,000,000,000	1,000,000,00
Total MWAR08 SPOT										0.00	2,000,000,000	1,000,000,00
Total For MWAR08										0.00	2,000,000,000	1,000,000,00
N7B25 On 20/06/2025 Spot Bond				100.01086		100.03214				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond				100.02281		100.03999				0.00	0	
Total N7C25 SPOT										0.00	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 N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond				100.03293		100.04664				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond				100.04220		100.05273				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.88500	101.28334	6.90000	101.25869				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.24500	106.87650	7.26000	106.83938				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.44000	104.32908	10.46500	104.21777				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond				101.18920		101.17404				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.82749		100.81150				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.92862		100.91412				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.92960		100.91414				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond				100.81841		100.80259				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond				100.13636		100.11903				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.81000	107.23182	6.82500	107.18727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.14000	106.42863	8.16500	106.34568				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.09500	104.37509	9.12000	104.26895				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.09500	104.72220	9.12000	104.61338				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.57000	108.66205	9.59500	108.53267				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			6.14500	102.46467	6.16000	102.44168				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.03800	108.75020	8.06300	108.65016				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.08000	108.80884	9.10500	108.67251				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			6.56500	106.26439	6.58000	106.23571				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond				102.76771		102.43462				0.00	1,000,000,000	1,000,000,00
Total NBK25B SPOT										0.00	1,000,000,000	1,000,000,00
Total For NBK25B										0.00	1,000,000,000	1,000,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	55.50700	100.00000	55.38482				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond				103.24874		103.23129				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27/ On 10/05/2026 Spot Bond			8.97500	108.30767	9.00000	108.19785				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.19800	107.91653	6.21300	107.88193				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.48000	111.01115	8.50500	110.89684				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.83500	107.51538	6.85000	107.47152				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.36500	105.09365	6.38000	105.05566				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond				101.24041		101.22531				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond				101.58562		101.57064				0.00	600,000,000	1,650,000,000
Total NBK35B SPOT										0.00	600,000,000	1,650,000,000
Total For NBK35B										0.00	600,000,000	1,650,000,000
NBK36I On 10/05/2026 Spot Bond				104.10492		104.08732				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.23500	77.88029	11.26000	77.81646				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond				103.51670		103.49889				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond				101.84478		101.82940				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				100.89779		100.88299				0.00	0	
Total NBK45B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				101.41484		101.39856				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				102.68761		102.66972				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				100.94310		100.92781				0.00	0	1,100,000,00
Total NBK49B SPOT										0.00	0	1,100,000,00
Total For NBK49B										0.00	0	1,100,000,00
NBK50I On 09/11/2025 Spot Bond				101.43620		101.42025				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.06921		101.05400				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.19016		101.17406				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				101.04407		101.12596				0.00	200,000,000	100,000,00
Total NBK54B SPOT										0.00	200,000,000	100,000,00
Total For NBK54B										0.00	200,000,000	100,000,00
NBKB5 On 01/08/2022 Spot Bond				100.80654		100.79358				0.00	0	670,000,00
Total NBKB55 SPOT										0.00	0	670,000,00
Total For NBKB55										0.00	0	670,000,00
NBKB5 On 01/08/2024 Spot Bond				101.02888		101.01367				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.86586		100.85001				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				100.15982		100.14370				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				100.65954		100.64475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				100.69017		100.67453				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.86093		99.84488				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond				100.98328		100.96703				0.00	0	4,450,000,00
Total NBKB62 SPOT										0.00	0	4,450,000,00
Total For NBKB62										0.00	0	4,450,000,00
NBKB6 On 15/04/2028 Spot Bond				101.51545		101.49793				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.01639		100.03579				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			10.40500	103.11505	10.43000	103.04749				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.01598		100.03552				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.06000	103.34758	10.08500	103.28066				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.01639		100.03579				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.01688		100.03607				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract 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 NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.01769		100.03660			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.15623		100.13616			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.15623		100.13616			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond				100.58383		100.56369			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL04 On 20/03/2023 Spot Bond				101.23461		101.25561			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond				102.91176		102.89710			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond				100.43529		100.41590			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond				102.40953		102.39123			0.00	0	300,000,00
Total NGL07 SPOT									0.00	0	300,000,00
Total For NGL07									0.00	0	300,000,00
NGL08 On 02/07/2025 Spot Bond				107.06187		107.04142			0.00	500,000,000	
Total NGL08 SPOT									0.00	500,000,000	
Total For NGL08									0.00	500,000,000	
NGL09 On 19/06/2026 Spot Bond				101.01221		101.03083			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond				99.92761		99.90947			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT1: On 01/07/2022 Spot Bond				102.35976		102.34242			0.00	0	1,672,000,00

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 NGLT1A SPOT										0.00	0	1,672,000,00
Total For NGLT1A										0.00	0	1,672,000,00
NGLT1A On 20/10/2023 Spot Bond				104.20235		104.18268				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10A On 25/03/2024 Spot Bond				103.04686		103.02685				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10A On 15/01/2025 Spot Bond				106.79380		106.77284				0.00	3,000,000,000	3,000,000,00
Total NGT104 SPOT										0.00	3,000,000,000	3,000,000,00
Total For NGT104										0.00	3,000,000,000	3,000,000,00
NGT10A On 22/05/2025 Spot Bond				103.67445		103.65242				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10A On 05/08/2025 Spot Bond				105.51017		105.48685				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10A On 19/11/2025 Spot Bond				104.01817		103.99468				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10A On 08/09/2026 Spot Bond				104.31015		104.28481				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10A On 04/11/2026 Spot Bond				101.08074		101.05791				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11A On 27/12/2026 Spot Bond				99.90683		99.88356				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11A On 23/04/2027 Spot Bond				101.30500		101.27316				0.00	1,000,000,000	500,000,00
Total NGT111 SPOT										0.00	1,000,000,000	500,000,00
Total For NGT111										0.00	1,000,000,000	500,000,00
NGT1G On 16/06/2026 Spot Bond				100.29936		100.20674				0.00	0	450,000,00
Total NGT1G SPOT										0.00	0	450,000,00
Total For NGT1G										0.00	0	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond				100.21961		100.19739				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				105.04584		105.02487				0.00	0	3,000,000.00
Total NHM016 SPOT										0.00	0	3,000,000.00
Total For NHM016										0.00	0	3,000,000.00
NHM01 On 25/05/2023 Spot Bond				102.84875		102.83239				0.00	0	1,300,000.00
Total NHM018 SPOT										0.00	0	1,300,000.00
Total For NHM018										0.00	0	1,300,000.00
NHM01 On 25/05/2024 Spot Bond				104.64451		104.62639				0.00	0	1,800,000.00
Total NHM019 SPOT										0.00	0	1,800,000.00
Total For NHM019										0.00	0	1,800,000.00
NHM02 On 25/11/2023 Spot Bond				103.58171		103.56437				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond				101.48691		101.46286				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.04000	224.17642	5.02500	224.37974				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.48000	214.31180	3.51000	213.88327				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	159.62713	3.01500	159.56152				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.17000	113.04390	4.17000	112.99404				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.80000	118.75425	4.81500	118.48143				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	159.20998	3.12000	159.14409				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.73699	3.45000	259.62748				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.92000	160.00569	2.92000	159.94035				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12500	218.35725	3.15500	217.92178				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.27000	216.69443	3.30000	216.26182				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.82000	118.46326	4.83500	118.19115				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond				100.13077		100.08769				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond				100.08370		101.30204				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				100.70134		100.67710				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				138.47015		138.35115				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				99.95251		99.98542				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				100.28072		100.33652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				100.07513		100.16256				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				100.57071		100.55309				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				98.96458		98.99911				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				100.51051		100.43364				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				123.42118		121.69572				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				97.98947		98.03514				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.57864		100.56079				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				98.64647		98.68669				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				153.13349		150.95680				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				100.77089		100.75053				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				152.91725		150.74427				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond				144.89078		143.15145				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.18183		100.16352				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				127.68810		125.90227				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				95.92096		95.86215				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond				86.23281		86.20320				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				94.41766		94.35091				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.18993		100.17082				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond				100.25083		100.20894				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond				100.60941		100.56774				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond				99.28251		99.21827				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond				100.91856		100.85064				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond				100.52029		100.50286				0.00	0	
Total NN100 SPOT										0.00	0	

Contract 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 NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond				100.01798		100.03689				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond				100.16462		100.14617				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond				100.01798		100.03689				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond				101.17445		101.15573				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond				101.52180		101.49806				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond				101.34415		101.32031				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond				101.42161		101.38954				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond				94.72400		94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond				100.05791	100.00000	100.00000				0.00	0	20,000,000,00
Total NN163 SPOT										0.00	0	20,000,000,00
Total For NN163										0.00	0	20,000,000,00
NNF012 On 12/06/2025 Spot Bond				92.31091		92.20937				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond				108.96000		108.55000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond				103.76000		103.36000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond				111.20000		110.77000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond				109.36000		108.96000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond				108.06239		107.84380				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond				112.63349		111.81133				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond				88.90685		88.87289				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 01/08/2022 Spot Bond				112.63349		111.81133				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond				133.63859		133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond				89.29397		89.29794				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond				83.05574		83.23263				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond				100.00318		99.87408				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond				103.62967		103.61436				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF071 On 29/07/2022 Spot Bond				100.79572		100.77860				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF081 On 11/03/2027 Spot Bond				91.49408		91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF082 On 07/04/2027 Spot Bond				96.24644		96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF083 On 08/09/2022 Spot Bond				100.23186		100.21641				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF084 On 19/09/2022 Spot Bond				100.09629		100.08023				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond				126.98909		126.97119				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond				86.91115		86.89133				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond				100.55524		100.53677				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond				100.56626		100.54883				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond				100.52698		100.50943				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond				100.44783		100.43286				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond				109.80764		109.78754				0.00	0	
Total NQ1B17 SPOT										0.00	0	

Contract 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 NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				100.59988		100.58135			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2054 Spot Bond				100.56853		100.54962			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				100.48535		100.46915			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				111.67129		111.64955			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.49784		100.48124			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.24500	103.45543	7.26000	103.42999			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.22000	205.22719	2.22000	205.14745			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.17000	105.61745	11.19500	105.46990		355,896,306,000.00		31,861,800	487,097,00
Total NRA028 SPOT								355,896,306,000.00		31,861,800	487,097,00
Total For NRA028								355,896,306,000.00		31,861,800	487,097,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.36490	100.00000	13.33532			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.00428		100.98898			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond				101.03001		101.01419			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.16805		100.15112			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.16984		100.15272				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond				100.04968		100.03346				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				100.87759		100.86101				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond				100.47611		100.45984				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond				100.10733		100.12778				0.00	300,000,000	150,000,00
Total NTCG01 SPOT										0.00	300,000,000	150,000,00
Total For NTCG01										0.00	300,000,000	150,000,00
OMI01 On 22/11/2022 Spot Bond				101.03170		101.01650				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.36000	109.06753	8.38500	108.98070				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			6.83000	103.83727	6.84500	103.81462				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.73500	110.30027	8.76000	110.20247				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				100.84457		100.82801				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	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
OML12 On 12/11/2025 Spot Bond				103.44640		103.43008				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond				100.35267		100.33597				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond				100.64460		100.62863				0.00	0	1,000,000,00
Total PEP01 SPOT										0.00	0	1,000,000,00
Total For PEP01										0.00	0	1,000,000,00
PEP02 On 10/03/2025 Spot Bond				101.17032		101.15311				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond				101.45313		101.43783				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond				101.41903		101.40240				0.00	0	150,000,00
Total PEP04 SPOT										0.00	0	150,000,00
Total For PEP04										0.00	0	150,000,00
PMM56 On 28/02/2023 Spot Bond				100.47711		100.45933				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond				101.32292		101.30407				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond				100.43702		100.41849				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.66000	106.78825	8.68500	106.66826			963,514,421,998,000.00	573,154,090,300	373,524,259,300	
Total R186 SPOT									963,514,421,998,000.00	573,154,090,300	373,524,259,300	
Total For R186									963,514,421,998,000.00	573,154,090,300	373,524,259,300	
R197 On 07/12/2023 Spot Bond			0.95000	327.12563	0.95000	327.00976			101,046,867,800,000.00	106,365,124,000	108,691,794,200	
Total R197 SPOT									101,046,867,800,000.00	106,365,124,000	108,691,794,200	
Total For R197									101,046,867,800,000.00	106,365,124,000	108,691,794,200	
R202 On 07/12/2033 Spot Bond			4.04000	245.81385	4.02500	246.04916			110,745,798,252,000.00	27,412,326,300	128,099,034,300	
Total R202 SPOT									110,745,798,252,000.00	27,412,326,300	128,099,034,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R202									10,745,798,252,000.00	27,412,326,300	128,099,034,300
R2023 On 28/02/2023 Spot Bond			5.64500	103.80940	5.66000	103.78353			930,851,928,000,000.00	342,046,400,000	376,752,431,700
Total R2023 SPOT									10,851,928,000,000.00	342,046,400,000	376,752,431,700
Total For R2023									10,851,928,000,000.00	342,046,400,000	376,752,431,700
R2030 On 31/01/2030 Spot Bond			10.22500	91.57628	10.23500	91.50300			273,231,759,412,500.00	1,591,514,108,500	1,750,340,487,600
Total R2030 SPOT									3,231,759,412,500.00	591,514,108,500	750,340,487,600
Total For R2030									3,231,759,412,500.00	591,514,108,500	750,340,487,600
R2032 On 31/03/2032 Spot Bond			10.67000	87.40050	10.68500	87.29492			864,494,436,430,000.00	2,330,318,129,000	1,781,013,534,800
Total R2032 SPOT									4,494,436,430,000.00	330,318,129,000	781,013,534,800
Total For R2032									4,494,436,430,000.00	330,318,129,000	781,013,534,800
R2035 On 28/02/2035 Spot Bond			11.01500	88.30186	10.99500	88.39708			098,100,001,678,000.00	916,758,965,200	1,252,195,741,300
Total R2035 SPOT									18,100,001,678,000.00	916,758,965,200	252,195,741,300
Total For R2035									18,100,001,678,000.00	916,758,965,200	252,195,741,300
R2037 On 31/01/2037 Spot Bond			11.20000	84.13951	11.18000	84.23587			023,588,192,960,000.00	359,248,945,800	1,179,029,632,800
Total R2037 SPOT									13,588,192,960,000.00	359,248,945,800	179,029,632,800
Total For R2037									13,588,192,960,000.00	359,248,945,800	179,029,632,800
R2040 On 31/01/2040 Spot Bond			11.33500	85.89191	11.31500	85.99580			783,004,510,927,000.00	598,412,396,200	1,310,428,283,700
Total R2040 SPOT									13,004,510,927,000.00	598,412,396,200	310,428,283,700
Total For R2040									13,004,510,927,000.00	598,412,396,200	310,428,283,700
R2044 On 31/01/2044 Spot Bond			11.35500	82.60518	11.34000	82.67901			853,473,548,129,500.00	779,698,242,900	1,033,909,566,200
Total R2044 SPOT									13,473,548,129,500.00	779,698,242,900	1,033,909,566,200
Total For R2044									13,473,548,129,500.00	779,698,242,900	1,033,909,566,200
R2048 On 28/02/2048 Spot Bond			11.29500	81.51383	11.28500	81.55734			475,282,296,280,500.00	1,104,495,997,900	1,848,707,213,500
Total R2048 SPOT									5,282,296,280,500.00	1,044,995,997,900	1,848,707,213,500
Total For R2048									5,282,296,280,500.00	1,044,995,997,900	1,848,707,213,500
R209 On 31/03/2036 Spot Bond			11.04500	67.87845	11.02500	67.96360			126,769,172,144,000.00	464,171,043,200	777,693,171,400
Total R209 SPOT									16,769,172,144,000.00	464,171,043,200	777,693,171,400
Total For R209									16,769,172,144,000.00	464,171,043,200	777,693,171,400
R210 On 31/03/2028 Spot Bond			2.77000	222.49023	2.80000	222.04771			66,622,169,696,000.00	24,051,324,800	236,001,762,000
Total R210 SPOT									16,622,169,696,000.00	24,051,324,800	236,001,762,000
Total For R210									16,622,169,696,000.00	24,051,324,800	236,001,762,000
R213 On 28/02/2031 Spot Bond			10.53500	82.36439	10.54000	82.31712			426,186,173,375,500.00	609,984,449,300	1,090,254,601,200
Total R213 SPOT									16,186,173,375,500.00	609,984,449,300	1,090,254,601,200
Total For R213									16,186,173,375,500.00	609,984,449,300	1,090,254,601,200
R214 On 28/02/2041 Spot Bond			11.34500	64.73554	11.32000	64.85061			563,198,547,406,000.00	402,221,114,800	672,110,954,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 SPOT										3,198,547,406,000.00	402,221,114,800	672,110,954,100
Total For R214										3,198,547,406,000.00	402,221,114,800	672,110,954,100
RDFB1: On 27/11/2022 Spot Bond				100.69407		100.67832				0.00	200,000,000	100,000,000
Total RDFB12 SPOT										0.00	200,000,000	100,000,000
Total For RDFB12										0.00	200,000,000	100,000,000
RDFB1: On 12/03/2023 Spot Bond				100.44687		100.43031				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond				100.49959		100.48273				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond				100.36061		100.34375				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond				99.69160		99.67436				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond				100.06531		100.04867				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond				100.01726		99.99988				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond				99.89681		99.87950				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond				100.54043		100.52462				0.00	0	2,500,000,000
Total RDFB23 SPOT										0.00	0	2,500,000,000
Total For RDFB23										0.00	0	2,500,000,000
RDFB2: On 22/08/2024 Spot Bond				100.45091		100.43391				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2: On 28/11/2024 Spot Bond				100.64337		100.62648				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2' On 26/07/2024 Spot Bond				101.98418		101.96779				0.00	0	10,000,00
Total RDFB27 SPOT										0.00	0	10,000,00
Total For RDFB27										0.00	0	10,000,00
RED13 On 13/05/2026 Spot Bond				101.14534		101.12361				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond				100.11315		100.02712				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond				98.87794		98.85667				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond				100.44433		100.41646				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond				101.02880		100.99949				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond				101.43904		101.41181				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond				100.45084		100.42440				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond				100.00887		100.03115				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond				101.90089		101.86966				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond				102.40688		102.37279				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond				101.17131		101.15347				0.00	0	
Total RES40 SPOT										0.00	0	

Contract 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 RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond				100.43687		100.41982			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond				101.24634		101.22865			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond				101.69051		101.67380			0.00	0	100,000,00
Total RES50 SPOT									0.00	0	100,000,00
Total For RES50									0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond				100.74862		100.73161			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond				100.01541		100.03504			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RFCA1 On 20/12/2026 Spot Bond				100.01230		100.03304			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCB1 On 20/12/2026 Spot Bond				100.01536		100.03504			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCC1 On 20/12/2026 Spot Bond				100.01899		100.03741			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond				100.02782		100.04317			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			7.36500	103.25924	7.38000	103.21791			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	95.38798	11.35500	95.33746			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.83500	93.52834	11.84000	93.47272				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond				100.36745		100.34862				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.90500	94.62180	10.91500	94.55235				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				100.94292		100.92693				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond				101.01164		100.99473				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.05000	104.26808	9.07500	104.16080				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond				103.53662		103.51899				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.15500	106.42960	8.17000	106.38271				0.00	0	1,500,000.00
Total SBS27 SPOT										0.00	0	1,500,000.00
Total For SBS27										0.00	0	1,500,000.00
SBS3 On 25/05/2026 Spot Bond			9.13000	97.62547	9.15500	97.52238				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.52000	101.31797	9.54500	101.19440				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			8.37000	106.07579	8.39500	106.00083				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.51500	104.94183	8.54000	104.85989				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.37500	100.43176	10.38000	100.37841				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.16000	102.53280	6.27000	102.47279				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.80500	106.46780	8.83000	106.36860				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.60500	106.23025	9.63000	106.09665				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.59500	106.27338	6.61000	106.24471				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				101.18136		101.16651				0.00	0	200,000,0€
Total SBS47 SPOT										0.00	0	200,000,0€
Total For SBS47										0.00	0	200,000,0€
SBS51 On 31/01/2024 Spot Bond			8.02000	106.43995	8.04500	106.37913				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				103.26134		103.24283				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.89406		102.87634				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond				101.16795		101.15134				0.00	0	
Total SBS57 SPOT										0.00	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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				102.18043		102.15156				0.00	400,000,000	400,000,000
Total SBS58 SPOT										0.00	400,000,000	400,000,000
Total For SBS58										0.00	400,000,000	400,000,000
SBS60 On 18/01/2023 Spot Bond				101.44486		101.42927				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				101.02226		101.00690				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				101.51681		101.50096				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.43602		101.41909				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				100.99101		100.97569				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				99.94781		99.93468				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				99.95766		99.94063				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				100.60220		100.58651				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.37495		100.35743				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond				100.61635		100.60100				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond				100.50481		100.48900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond				100.12288		100.10703				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond				100.66516		100.64959				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond				100.88164		100.86552				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond				100.92734		100.91042				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.07000	322.01070	2.07000	321.88686				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.94000	226.23552	4.92500	226.44185		4,940,000,000,000.00		1,000,000,000	500,000,000	
Total SBSI14 SPOT								4,940,000,000,000.00		1,000,000,000	500,000,000	
Total For SBSI14								4,940,000,000,000.00		1,000,000,000	500,000,000	
SBSS0 On 19/08/2024 Spot Bond				100.29355		100.27828				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond				99.98347		99.96790				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond				100.91496		100.89845				0.00	0	240,000,000
Total SBT102 SPOT										0.00	0	240,000,000
Total For SBT102										0.00	0	240,000,000
SBT103 On 31/03/2024 Spot Bond				103.48763		103.46825				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond				104.62679		104.60399				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		64,000,000,000,000.00	640,000,000	320,000,000	
Total SBT105 SPOT								64,000,000,000,000.00	640,000,000	320,000,000	
Total For SBT105								64,000,000,000,000.00	640,000,000	320,000,000	
SBT106 On 31/12/2026 Spot Bond				100.40121		100.37786		0.00	0		
Total SBT106 SPOT								0.00	0		
Total For SBT106								0.00	0		
SBT107 On 08/04/2027 Spot Bond				101.81287		101.78919		0.00	0		
Total SBT107 SPOT								0.00	0		
Total For SBT107								0.00	0		
SBT201 On 13/02/2023 Spot Bond				101.84612		101.82973		0.00	0	4,500,000,000	
Total SBT201 SPOT								0.00	0	4,500,000,000	
Total For SBT201								0.00	0	4,500,000,000	
SBT202 On 03/12/2023 Spot Bond				101.61620		101.59900		0.00	20,000,000	10,000,000	
Total SBT202 SPOT								0.00	20,000,000	10,000,000	
Total For SBT202								0.00	20,000,000	10,000,000	
SBT203 On 03/12/2023 Spot Bond			7.01500	105.12943	7.03000	105.08866		0.00	0		
Total SBT203 SPOT								0.00	0		
Total For SBT203								0.00	0		
SBT204 On 16/04/2024 Spot Bond				100.75968		100.73919		0.00	0		
Total SBT204 SPOT								0.00	0		
Total For SBT204								0.00	0		
SBT206 On 31/01/2025 Spot Bond				101.97806		101.96103		0.00	0	100,000,000	
Total SBT206 SPOT								0.00	0	100,000,000	
Total For SBT206								0.00	0	100,000,000	
SBT207 On 25/06/2025 Spot Bond				105.86702		105.84793		0.00	0	750,000,000	
Total SBT207 SPOT								0.00	0	750,000,000	
Total For SBT207								0.00	0	750,000,000	
SBT208 On 28/11/2025 Spot Bond				102.53208		102.51317		0.00	0	300,000,000	
Total SBT208 SPOT								0.00	0	300,000,000	
Total For SBT208								0.00	0	300,000,000	
SBT209 On 29/06/2026 Spot Bond				99.72366		99.70518		0.00	0		
Total SBT209 SPOT								0.00	0		
Total For SBT209								0.00	0		
SGI006 On 11/07/2022 Spot Bond				101.70243		101.67391		0.00	0		
Total SGI006 SPOT								0.00	0		

Contract 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 SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond				100.91769		100.90125				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond				100.96327		100.94617				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.61000	97.50308	9.63500	97.36765				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				100.59386		100.57686				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				100.58966		100.57374				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond				100.61450		100.59695				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond				100.60932		100.59191				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				100.65061		100.63210				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				100.59908		100.58193				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond				100.65061		100.63210				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond				100.64028		100.62204				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				100.71247		100.69232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				100.61972		100.60204				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				100.67123		100.65218				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond				100.66606		100.64714				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.34000	105.68565	7.35500	105.65294				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond				99.93485		99.91847				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond				100.44521		100.42718				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond				100.72315		100.70655				0.00	0	100,000,00
Total SNT06 SPOT										0.00	0	100,000,00
Total For SNT06										0.00	0	100,000,00
SOLB0 On 12/08/2022 Spot Bond				100.63963		100.62405				0.00	200,000,000	200,000,00
Total SOLB01 SPOT										0.00	200,000,000	200,000,00
Total For SOLB01										0.00	200,000,000	200,000,00
SPDA1:On 21/08/2022 Spot Bond				100.55105		100.53411				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1:On 21/08/2024 Spot Bond				100.78760		100.77160				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond				100.51071		100.49507				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	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
SPDA1: On 21/08/2026 Spot Bond				100.52078		100.50482				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond				99.95159		99.93352				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond				101.10871		101.09201				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond				100.56175		100.58287				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2022 Spot Bond				101.20131		101.18594				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond				101.62225		101.60527				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond				100.36544		100.34796				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond				101.88508		101.86969				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond				99.87710		99.85941				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.18500	158.95241	3.18500	158.88635				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.63500	106.88358	8.66000	106.76353				0.00	0	
Total SSN017 SPOT										0.00	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 SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.02500	84.89251	10.03000	84.84466				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond				98.56550		98.54409				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond				101.17864		101.16042				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.04500	105.25486	7.06000	105.21602				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.95000	116.59249	4.96500	116.32494				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond				99.62327		99.60567				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond				100.89083		100.87059				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond				101.72017		101.70177				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.98000	322.41766	1.98000	322.29445				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond				100.93923		100.92215				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond				100.80382		100.78691				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond				101.15119		101.13531				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.06000	159.44818	3.06000	159.38247				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.95000	116.59249	4.96500	116.32494				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.14000	113.25418	4.14000	113.20431				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.95000	209.08712	3.98000	208.66758				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond				100.44279		100.42493				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond				100.43564		100.41808				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond				100.14713		100.12847				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond				100.14411		100.12582				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond				100.32905		100.28729				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond				100.29826		100.26036				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond				100.01583		100.03547				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond				101.20391		101.18533				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond				100.50843		100.49018				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond				100.19382		100.17430				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				100.79336		100.77604				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.91500	226.75380	4.90000	226.96087				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond				99.08667		99.06947				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				99.17853		99.16270				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.36642		100.34988				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				100.46047		100.44090				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond				100.29584		100.27729				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.89000	88.45246	10.90000	88.38066				0.00	0	
Total SSN100 SPOT										0.00	0	

Contract 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 SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond				100.04161		100.02070				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.10000	207.45047	4.13000	207.03377				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.09500	223.05344	5.08000	223.25513				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond				100.64818		100.63220				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond				101.82401		101.80017				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond				100.19683		100.18194				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond				100.34971		100.33498				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond				101.16573		101.14740				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond				101.07489		101.05574				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond				101.22566		101.20112				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond				101.08670		101.06249				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond				100.82971		100.81063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond				101.03445		101.00846				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond				100.26378		100.24416				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond				100.48207		100.46737				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 29/06/2022 Spot Bond				101.29401		101.27896				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond				101.27047		101.25516				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond				101.27274		101.25741				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond				101.26819		101.25292				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond				101.27047		101.25516				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond				101.22455		101.20924				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond				101.22893		101.21357				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15: On 05/07/2022 Spot Bond				101.22893		101.21357				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16(On 05/07/2022 Spot Bond				101.21314		101.19778				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN16(On 08/06/2023 Spot Bond				100.23394		100.21820				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond				100.21467		100.19857				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond				100.21014		100.19397				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond				100.20408		100.18838				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond				100.16348		100.14713				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond				100.16164		100.14548				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond				100.16348		100.14713				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16(On 13/09/2022 Spot Bond				100.16211		100.14590				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16(On 15/09/2022 Spot Bond				100.13096		100.11459				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17(On 19/09/2022 Spot Bond				100.09629		100.08023				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SST201 On 08/12/2026 Spot Bond				100.62826		100.60981				0.00	0	
Total SST201 SPOT										0.00	0	

Contract 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 SST201									0.00	0	
STF001 On 01/03/2027 Spot Bond				100.10513		100.10034			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.15000	101.62472	9.17500	101.53067			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16OM On 21/08/2022 Spot Bond				100.47368		100.45924			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond				100.51319		100.49747			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond				100.51151		100.49585			0.00	0	340,000,00
Total T17A12 SPOT									0.00	0	340,000,00
Total For T17A12									0.00	0	340,000,00
T17A13 On 21/02/2024 Spot Bond				100.51824		100.50236			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond				100.53233		100.51599			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond				100.52394		100.50787			0.00	4,700,000,000	2,350,000,00
Total T17A22 SPOT									0.00	4,700,000,000	2,350,000,00
Total For T17A22									0.00	4,700,000,000	2,350,000,00
T17A23 On 21/02/2026 Spot Bond				100.53233		100.51599			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.41584	7.21000	102.39579			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.58567	7.72000	102.56421			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
TC001 On 15/02/2025 Spot Bond				100.64126		100.62108			0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	500,000,00
Total For TC001										0.00	0	500,000,00
TC002 On 15/02/2027 Spot Bond				100.76260		100.74112				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond				101.37576		101.36132				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond				101.65726		101.64206				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				100.70209		100.68686				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				100.87486		100.86013				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				100.45642		100.47889				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.90546		100.89034				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.99794		100.98407				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				101.41038		101.39557				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond				100.83212		100.81655				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond				100.98225		100.96614				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond				99.81615		99.80099				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond				99.93741		99.92170				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond				100.24229		100.22706				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond				100.38953		100.37383				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond				100.56481		100.54981				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond				100.62612		100.61045				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond				100.54655		100.52964				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	100.81440	9.82000	100.78834				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond				100.51720		100.50030				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond				100.52921		100.51298				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond				100.56788		100.55039				0.00	0	
Total TH15B1 SPOT										0.00	0	

Contract 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.64219		100.62545				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.65493		100.63857				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.60735		100.58858				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.71704		100.69944				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.58720		100.56908				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.15233		101.12759				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				100.90971		100.88503				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				100.76581		100.74189				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.55892		100.54379				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.72992		100.71381				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.84183	8.49000	102.81822				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.61571		100.60057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond				100.53677		100.52029				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond				100.55645		100.54132				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond				100.53425		100.51785				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.93222	5.76000	101.91623				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond				100.55274		100.53574				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond				100.77899		100.76124				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond				100.58467		100.56664				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond				100.57879		100.56095				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond				100.61910		100.59994				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond				100.60818		100.58938				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond				100.75909		100.73539				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond				100.83020		100.80418				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond				100.78838		100.76372				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond				100.57007		100.55250				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond				100.55749		100.54033				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond				100.55330		100.53628				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond				100.60025		100.58170				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond				100.58097		100.56305				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond				100.57846		100.56061				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond				100.75419		100.73063				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond				100.72327		100.70072				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond				100.70404		100.68212				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond				100.47369		100.45925				0.00	276,554,400	
Total TH17O2 SPOT										0.00	276,554,400	

Contract 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 TH17O2									0.00	276,554,400	
TH17O: On 21/05/2023 Spot Bond				100.48633		100.47149			0.00	320,000,000	
Total TH17O3 SPOT									0.00	320,000,000	
Total For TH17O3									0.00	320,000,000	
TL23 On 05/09/2022 Spot Bond				100.26707		100.24916			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.44500	103.17189	6.46000	103.15078			0.00	0	2,100,000,00
Total TL24 SPOT									0.00	0	2,100,000,00
Total For TL24									0.00	0	2,100,000,00
TL25 On 04/09/2024 Spot Bond			7.36500	107.26700	7.38000	107.21506			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond				102.29594		102.27974			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond				101.28067		101.26544			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.13000	101.86605	9.15500	101.77972			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond				102.29632		102.28010			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond				100.88937		100.87304			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond				100.95862		100.94097			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond				100.95628		100.93960			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.51500	105.59031	7.53000	105.54933		363,813,174,000.00		48,411,600	3,698,500,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TN23 SPOT										363,813,174,000.00	48,411,600	3,698,500,60
Total For TN23										363,813,174,000.00	48,411,600	3,698,500,60
TN23/R On 06/11/2023 Spot Bond			100.00000	41.38334	100.00000	41.29225				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.51000	103.20354	9.53500	103.11015				657,707,796,000.00	69,159,600	1,777,641,50
Total TN25 SPOT										657,707,796,000.00	69,159,600	1,777,641,50
Total For TN25										657,707,796,000.00	69,159,600	1,777,641,50
TN25/R On 19/08/2025 Spot Bond			100.00000	19.53456	100.00000	19.49085				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.76000	93.48585	10.78500	93.36369				637,370,752,000.00	59,235,200	18,866,685,50
Total TN27 SPOT										637,370,752,000.00	59,235,200	18,866,685,50
Total For TN27										637,370,752,000.00	59,235,200	18,866,685,50
TN27/R On 14/11/2027 Spot Bond			100.00000	10.87036	100.00000	10.84643				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.15500	99.71415	11.16500	99.63949				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.82500	95.23068	11.83500	95.15126				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	117.07389	8.00000	117.04881				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.22200	98.89454	12.20200	98.97994				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.60500	89.01926	12.58000	89.14769				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	102.16889	10.75000	102.13966				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond				100.78254		100.76372				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond				100.84217		100.82224				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.33000	103.35023	5.34500	103.17800				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond				100.01208		100.03294				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond				100.01167		100.03267				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond				100.01243		100.03311				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond				100.01363		100.03389				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.06124	7.61000	100.04082				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond				100.00656		100.02931				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond				100.30201		100.28298				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.75500	101.80199	6.77000	101.77774				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.58400		100.56716				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.74352		100.72256				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.46065		100.43848				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.17259		101.15445				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.04500	105.40782	7.06000	105.36219				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.17259		101.15445				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.65063	8.62000	101.62719				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				99.57463		99.55105				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				101.90728		101.88700				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond				100.01813		100.03683				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond				100.01572		100.03526				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond				100.03133		100.04543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond				100.03133		100.04543				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond				98.81197		98.79799				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond				96.27550		96.25923				0.00	0	1,200,000,00
Total TSP261 SPOT										0.00	0	1,200,000,00
Total For TSP261										0.00	0	1,200,000,00
TSP262 On 13/02/2023 Spot Bond				96.09255		96.07592				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond				95.48878		95.47143				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				101.38119		101.36343				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				101.11886		101.09578				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				101.78222		101.75755				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond				101.03053		101.01715				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond				100.94030		100.92687				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond				100.83114		100.81773				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 18/08/2022 Spot Bond				100.45719		100.44244				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond				100.42769		100.41294				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond				100.39886		100.38409				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond				100.29655		100.28172				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond				100.22200		100.20720				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.96000	104.26528	10.98500	104.15986				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond				100.57326		100.55680				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond				100.64031		100.62207				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond				100.58875		100.57188				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond				100.65578		100.63713				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond				100.67124		100.65219				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond				100.69599		100.67628				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond				100.80516		100.78255			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond				100.82573		100.80259			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond				101.26989		101.25166			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond				101.44864		101.43295			0.00	1,000,000,000	1,700,000,000
Total VKE11 SPOT									0.00	1,000,000,000	1,700,000,000
Total For VKE11									0.00	1,000,000,000	1,700,000,000
VKE14 On 27/08/2023 Spot Bond				101.05141		101.03560			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.57132		100.55530			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond				100.58642		100.56980			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond				100.49934		100.48369			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond				100.73967		100.72231			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.16435		100.14798			0.00	1,000,000,000	500,000,000
Total WHL03 SPOT									0.00	1,000,000,000	500,000,000
Total For WHL03									0.00	1,000,000,000	500,000,000
Total for SPOT									1.21e+017	1,597,232,006,800	531,532,963,000
Total for SPOT :									1.21e+017	597,232,006,800	531,532,963,000

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 Futures									1.214304977e+017	597,232,018,332	531,534,208,15
Total Options									0.000000000	0	131,50
Grand Total:									1.21e+017	597,232,018,332	531,534,339,65