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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2022 Bond Future			11.98631	75.85404	12.00933	75.74219			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.20666	73.19741	12.23049	73.08472			0.00	0	
ES33 On 02/02/2023 Bond Future			12.41548	74.43835	12.44021	74.32442			0.00	0	
ES33 On 04/05/2023 Bond Future			12.59095	72.08862	12.61656	71.97328			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.38165	74.04163	12.41975	73.82984			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.58424	70.88103	12.62385	70.66682			0.00	0	
ES42 On 02/02/2023 Bond Future			12.76955	72.08475	12.81069	71.86762			0.00	0	
ES42 On 04/05/2023 Bond Future			12.93380	69.21912	12.97651	68.99860			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			162.70531	162.70531	162.91176	162.91176			0.00	0	7,30
I2025 On 03/11/2022 Bond Future			165.12077	165.12077	165.33194	165.33194			0.00	0	
I2025 On 02/02/2023 Bond Future			166.22852	166.22852	166.44477	166.44477			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			169.43859	169.43859	169.66072	169.66072				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			120.85853	120.85853	120.97665	120.97665				0.00	0	2,79
I2029	On	03/11/2022	Bond Future			121.40378	121.40378	121.52493	121.52493				0.00	0	
I2029	On	02/02/2023	Bond Future			123.45841	123.45841	123.58272	123.58272				0.00	0	
I2029	On	04/05/2023	Bond Future			124.55575	124.55575	124.68375	124.68375				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			115.14594	115.14594	115.92249	115.92249				0.00	0	7,42
I2033	On	03/11/2022	Bond Future			115.52229	115.52229	116.31161	116.31161				0.00	0	
I2033	On	02/02/2023	Bond Future			117.47721	117.47721	118.28093	118.28093				0.00	0	
I2033	On	04/05/2023	Bond Future			118.37340	118.37340	119.19382	119.19382				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			130.40040	130.40040	130.69278	130.69278				0.00	0	4,10
I2038	On	03/11/2022	Bond Future			132.33637	132.33637	132.63449	132.63449				0.00	0	
I2038	On	02/02/2023	Bond Future			132.67897	132.67897	132.98322	132.98322				0.00	0	
I2038	On	04/05/2023	Bond Future			135.24256	135.24256	135.55414	135.55414				0.00	0	
Total I2038 Future													0.00	0	4,10
Total For I2038													0.00	0	4,10
I2046	On	04/08/2022	Bond Future			120.27921	120.27921	120.24448	120.24448				0.00	0	16,56
I2046	On	03/11/2022	Bond Future			120.10263	120.10263	120.06856	120.06856				0.00	0	1,56
I2046	On	02/02/2023	Bond Future			122.13587	122.13587	122.10240	122.10240				0.00	0	
I2046	On	04/05/2023	Bond Future			122.47431	122.47431	122.44157	122.44157				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			120.70304	120.70304	122.02791	122.02791				0.00	0	11,25
I2050	On	03/11/2022	Bond Future			122.49455	122.49455	123.84023	123.84023				0.00	0	
I2050	On	02/02/2023	Bond Future			122.46041	122.46041	123.83004	123.83004				0.00	0	
I2050	On	04/05/2023	Bond Future			124.82604	124.82604	126.22334	126.22334				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			8.67069	107.94246	8.66799	107.95249		5.15	40,262,537.58		373	81,48
R186	On	03/11/2022	Bond Future			8.86978	109.51831	8.86656	109.52960		4.95	0.00		0	11,16
R186	On	02/02/2023	Bond Future			9.03642	106.05205	9.03264	106.06453		4.99	0.00		0	
R186	On	04/05/2023	Bond Future			9.14538	108.08276	9.14091	108.09663		4.81	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	Opt Intert
Total R186 Future												40,262,537.58	373	92,62
R186	On	04/08/2022	Bond Future	6.96	Call			0.91000	0.00091	0,780	5.79	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,592.05000	6.59205	6,601,950	5.79	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			66.50000	0.06650	62,550	5.03	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,738.88000	2.73888	2,744,960	5.03	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			132.88000	0.13288	126,670	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			30.52000	0.03052	28,890	6.11	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,156.01000	2.15601	2,159,830	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			138.12000	0.13812	131,760	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,123.21000	2.12321	2,126,880	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			143.44000	0.14344	136,930	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,090.50000	2.09050	2,094,020	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,064.88000	4.06488	4,053,220	6.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			444.75000	0.44475	438,360	4.74	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,706.35000	2.70635	2,711,250	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			763.03000	0.76303	754,560	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,951.31000	1.95131	1,954,130	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			776.26000	0.77626	767,720	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,928.99000	1.92899	1,931,740	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			789.64000	0.78964	781,020	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,906.84000	1.90684	1,909,510	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,376.51000	1.37651	1,365,750	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,224.34000	1.22434	1,224,870	4.91	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			3,053.63000	3.05363	3,059,690	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			678.17000	0.67817	671,690	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,029.67000	3.02967	3,035,670	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			687.97000	0.68797	681,440	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,005.54000	3.00554	3,011,490	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			668.19000	0.66819	661,770	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,404.55000	1.40455	1,395,810	4.62	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,406.07000	2.40607	2,411,200	4.62	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,418.94000	1.41894	1,410,150	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,389.07000	2.38907	2,394,150	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,433.80000	1.43380	1,424,960	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,372.56000	2.37256	2,377,590	4.63	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												40,262,537.58	373	112,04
R197	On	04/08/2022	Bond Future			330.47833	330.47833	330.41132	330.41132			0.00	0	80
R197	On	03/11/2022	Bond Future			335.38335	335.38335	335.31867	335.31867			0.00	0	

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			332.30749	332.30749	332.24474	332.24474			0.00	0	
R197	On	04/05/2023	Bond Future			338.73066	338.73066	338.67020	338.67020			0.00	0	
Total R197 Future												0.00	0	86
Total For R197												0.00	0	86
R202	On	04/08/2022	Bond Future			249.76475	249.76475	250.39010	250.39010			0.00	0	6,56
R202	On	03/11/2022	Bond Future			253.47169	253.47169	254.10903	254.10903			0.00	0	
R202	On	02/02/2023	Bond Future			253.11221	253.11221	253.76249	253.76249			0.00	0	
R202	On	04/05/2023	Bond Future			258.00130	258.00130	258.66676	258.66676			0.00	0	
Total R202 Future												0.00	0	6,56
Total For R202												0.00	0	6,56
R2023	On	04/08/2022	Bond Future			5.82241	104.46882	5.72039	104.52463		0.60	0.00	0	25,52
R2023	On	03/11/2022	Bond Future			5.74073	102.07688	5.55342	102.13456		0.34	0.00	0	
Total R2023 Future												0.00	0	25,52
R2023	On	04/08/2022	Bond Future	6.03	Call			201.91000	0.20191	160,450	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			32.73000	0.03273	47,080	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			206.42000	0.20642	164,590	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			31.78000	0.03178	45,760	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			210.95000	0.21095	168,760	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			30.86000	0.03086	44,480	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			250.34000	0.25034	205,870	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			30.01000	0.03001	43,220	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			244.94000	0.24494	200,790	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			30.74000	0.03074	44,270	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			247.54000	0.24754	203,220	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			30.28000	0.03028	43,640	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	25,52
R2030	On	04/08/2022	Bond Future			10.18466	88.97227	10.21275	88.83847		8.52	683,307,033.60	7,680	90,16
R2030	On	03/11/2022	Bond Future			10.37585	90.27252	10.40510	90.13770		8.30	0.00	0	18,75
R2030	On	02/02/2023	Bond Future			10.54957	87.77448	10.58011	87.63830		8.35	0.00	0	
R2030	On	04/05/2023	Bond Future			10.69103	89.45772	10.72291	89.31993		8.03	0.00	0	
Total R2030 Future												683,307,033.60	7,680	108,96
R2030	On	04/08/2022	Bond Future	8.30	Call			0.05000	0.00005	0,050	8.03	0.00	0	86
R2030	On	04/08/2022	Bond Future	8.30	Put			9,728.76000	9.72876	9,594,960	8.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			8.56000	0.00856	9,210	7.89	0.00	0	86
R2030	On	04/08/2022	Bond Future	9.05	Put			5,768.77000	5.76877	5,635,620	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			108.96000	0.10896	117,280	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			146.40000	0.14640	127,070	9.30	0.00	0	86

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030 On 04/08/2022 Bond Future	9.54	Put			3,385.42000	3.38542	3,259,940	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			113.86000	0.11386	122,540	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,340.50000	3.34050	3,215,380	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			119.00000	0.11900	128,040	8.02	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,295.85000	3.29585	3,171,090	8.02	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			3,567.84000	3.56784	3,682,310	9.30	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,132.20000	1.13220	1,177,860	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,598.53000	2.59853	2,509,370	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			5,549.80000	5.54980	5,661,430	9.40	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			387.51000	0.38751	364,320	9.40	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			556.31000	0.55631	582,940	7.82	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,880.73000	3.88073	3,772,540	7.82	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,114.05000	1.11405	1,159,180	8.05	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,627.42000	2.62742	2,537,730	8.05	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,150.74000	1.15074	1,196,930	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,570.06000	2.57006	2,481,430	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,344.89000	1.34489	1,396,480	8.13	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,295.83000	2.29583	2,212,600	8.13	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			7,304.24000	7.30424	7,181,270	7.87	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,449.14000	4.44914	4,345,620	7.80	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			179.32000	0.17932	188,050	7.90	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,535.00000	8.53500	8,407,550	7.90	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			267.58000	0.26758	280,030	7.87	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,482.34000	7.48234	7,358,610	7.87	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			286.16000	0.28616	299,370	7.87	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.94	Put			3,955.41000	3.95541	3,857,690	7.89	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			348.44000	0.34844	364,120	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,779.57000	6.77957	6,659,070	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			696.11000	0.69611	724,270	7.79	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,919.33000	4.91933	4,811,310	7.79	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			838.01000	0.83801	870,670	7.80	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,737.54000	3.73754	3,642,640	7.93	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			850.92000	0.85092	883,950	7.81	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,415.18000	4.41518	4,312,030	7.81	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			890.22000	0.89022	924,390	7.83	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.83	Put			4,314.05000	4.31405	4,212,040	7.83	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,044.14000	1.04414	1,082,600	7.89	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,284.88000	1.28488	1,237,120	8.64	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.99	Call			1,119.51000	1.11951	1,159,980	7.91	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,799.00000	3.79900	3,703,290	7.91	0.00	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		1,135.09000	1.13509	1,175,960	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,768.32000	3.76832	3,673,010	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,150.55000	1.15055	1,191,830	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		3,699.72000	3.69972	3,786,730	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,336.14000	1.33614	1,286,970	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,820.33000	3.82033	3,908,750	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		974.65000	0.97465	1,008,570	7.49	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		5,168.95000	5.16895	5,065,080	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		359.34000	0.35934	374,400	7.41	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		8,072.33000	8.07233	7,949,600	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,217.82000	2.21782	2,277,840	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,099.57000	3.09957	3,021,800	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		761.73000	0.76173	789,700	7.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		5,878.11000	5.87811	5,768,290	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		851.34000	0.85134	881,890	7.46	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		5,551.34000	5.55134	5,444,100	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		4,263.81000	4.26381	4,351,410	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,649.93000	1.64993	1,599,740	8.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		1,282.00000	1.28200	1,323,360	7.62	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put		4,475.34000	4.47534	4,378,910	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		2,015.48000	2.01548	2,071,870	7.86	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		3,335.93000	3.33593	3,254,530	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		7,976.94000	7.97694	8,089,700	9.66	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		712.99000	0.71299	687,960	9.66	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		2,238.44000	2.23844	2,298,820	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,076.47000	3.07647	2,999,060	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,259.15000	2.25915	2,319,890	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,053.49000	3.05349	2,976,440	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		5,106.28000	5.10628	5,201,520	8.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,339.13000	1.33913	1,296,580	8.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		6,446.31000	6.44631	6,551,040	9.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		986.44000	0.98644	953,380	9.17	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											683,307,033.60	7,680	119,50
R2032	On	04/08/2022	Bond Future			10.63678	88.77815	10.65946	88.65659	9.60	271,217,248.25	3,055	93,20
R2032	On	03/11/2022	Bond Future			10.82333	85.92389	10.84683	85.80147	9.74	0.00	0	84,00
R2032	On	02/02/2023	Bond Future			10.99116	87.36054	11.01555	87.23685	9.35	0.00	0	
R2032	On	04/05/2023	Bond Future			11.12710	84.87413	11.15238	84.74904	9.41	0.00	0	
Total R2032 Future											271,217,248.25	3,055	177,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	8.97	Call			0.16000	0.00016	0,160	8.65		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,719.10000	9.71910	9,597,540	8.65		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			3.56000	0.00356	3,710	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			7,116.12000	7.11612	6,994,710	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			24.00000	0.02400	25,320	8.46		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			3,243.91000	3.24391	3,132,100	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			268.44000	0.26844	282,850	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,776.52000	2.77652	2,669,370	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,687.11000	2.68711	2,581,040	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			759.68000	0.75968	794,930	9.33		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			1,619.25000	1.61925	1,532,940	9.33		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			38.18000	0.03818	40,320	8.50		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Put			4,809.77000	4.80977	4,690,350	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			177.05000	0.17705	186,800	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			499.43000	0.49943	456,440	9.89		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			4,937.47000	4.93747	5,047,060	10.87		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			92.97000	0.09297	81,000	10.87		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			279.22000	0.27922	294,160	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,731.68000	2.73168	2,625,060	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			290.22000	0.29022	305,710	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,257.49000	5.25749	5,137,250	8.46		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			6,300.50000	6.30050	6,416,500	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			36.75000	0.03675	31,190	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Call			1,268.97000	1.26897	1,321,720	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Put			1,052.26000	1.05226	983,450	9.55		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.00	Call			2,297.30000	2.29730	2,375,870	9.89		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			505.32000	0.50532	525,860	8.71		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,458.17000	4.45817	4,356,290	8.71		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			68.74000	0.06874	72,120	8.71		0.00	0	10
R2032 On 03/11/2022 Bond Future	9.31	Put			8,593.27000	8.59327	8,474,230	8.71		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			79.01000	0.07901	82,870	8.70		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			8,308.87000	8.30887	8,190,310	8.70		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			1,132.52000	1.13252	1,170,280	9.21		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			3,017.03000	3.01703	2,932,370	9.21		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			103.64000	0.10364	108,620	8.68		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			7,747.82000	7.74782	7,630,380	8.68		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			319.64000	0.31964	333,680	8.58		0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			5,331.12000	5.33112	5,222,740	8.58		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1,534.58000	1.53458	1,581,370	9.42		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.67	Put			2,461.60000	2.46160	2,385,970	9.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2032 On 03/11/2022 Bond Future	10.16	Call			569.97000	0.56997	592,540	8.77		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			4,246.98000	4.24698	4,147,130	8.77		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Call			639.90000	0.63990	664,590	8.84		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Put			4,042.19000	4.04219	3,944,460	8.84		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Call			7,429.19000	7.42919	7,535,650	11.53		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			294.82000	0.29482	278,860	11.53		0.00	0	75
R2032 On 03/11/2022 Bond Future	10.56	Call			1,280.85000	1.28085	1,322,090	9.29		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,791.33000	2.79133	2,710,150	9.29		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			1,510.56000	1.51056	1,556,850	9.41		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,490.40000	2.49040	2,414,270	9.41		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			4,347.69000	4.34769	4,434,890	10.39		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			790.62000	0.79062	755,400	10.39		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.16	Put			5,291.89000	5.29189	5,194,100	8.62		0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Call			166.71000	0.16671	173,520	8.41		0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			9,426.33000	9.42633	9,309,450	8.41		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,419.34000	4.41934	4,329,790	8.84		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			231.28000	0.23128	240,380	8.42		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			8,567.15000	8.56715	8,452,560	8.42		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			527.21000	0.52721	545,750	8.45		0.00	0	75
R2032 On 02/02/2023 Bond Future	9.92	Put			6,328.22000	6.32822	6,223,070	8.45		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			805.66000	0.80566	831,560	8.62		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			3,496.09000	3.49609	3,417,280	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			892.41000	0.89241	920,380	8.68		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			5,053.89000	5.05389	4,958,170	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,151.90000	1.15190	1,185,660	8.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,454.99000	4.45499	4,365,060	8.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,169.53000	1.16953	1,203,670	8.84		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			515.21000	0.51521	496,190	11.47		0.00	0	75
R2032 On 02/02/2023 Bond Future	10.40	Call			1,187.09000	1.18709	1,221,600	8.85		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,383.66000	4.38366	4,294,480	8.85		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,373.51000	1.37351	1,411,820	8.95		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,040.00000	4.04000	3,954,620	8.95		0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			1,721.03000	1.72103	1,765,910	9.09		0.00	0	75
R2032 On 02/02/2023 Bond Future	11.69	Call			4,677.60000	4.67760	4,759,640	10.05		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,350.59000	1.35059	1,308,940	10.05		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			5,217.40000	5.21740	5,303,700	10.25		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,174.33000	1.17433	1,136,940	10.25		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			8,725.43000	8.72543	8,830,100	11.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,274.94000	2.27494	2,326,210	9.16		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,635.75000	3.63575	3,561,930	9.16		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			2,298.16000	2.29816	2,349,770	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			3,608.50000	3.60850	3,535,020	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,252.16000	2.25216	2,303,090	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,663.48000	3.66348	3,589,320	9.16	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												271,217,248.25	3,055	207,23
R2035	On	04/08/2022	Bond Future			10.96644	89.83828	11.00428	89.61002		10.81	6,378,517.88	71	129,64
R2035	On	03/11/2022	Bond Future			11.14350	86.66415	11.18272	86.43347		11.02	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.30684	88.11211	11.34754	87.87848		10.53	0.00	0	
R2035	On	04/05/2023	Bond Future			11.43375	85.29975	11.47590	85.06260		10.59	0.00	0	
Total R2035 Future												6,378,517.88	71	133,36
R2035	On	04/08/2022	Bond Future	9.53	Call			0.88000	0.00088	1,010	9.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			9,573.56000	9.57356	9,345,430	9.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			7.14000	0.00714	8,220	9.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,446.00000	7.44600	7,218,820	9.49	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			300.04000	0.30004	333,470	10.08	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			2,300.19000	2.30019	2,131,680	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			57.41000	0.05741	46,420	12.72	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			459.26000	0.45926	506,300	10.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,693.21000	2.69321	2,511,990	10.28	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			605.60000	0.60560	663,890	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,341.90000	2.34190	2,171,930	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			625.82000	0.62582	685,570	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			3,224.86000	3.22486	3,030,030	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			646.45000	0.64645	707,690	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,258.96000	2.25896	2,091,940	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			1,750.69000	1.75069	1,874,620	10.98	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			998.51000	0.99851	894,180	10.98	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			6,736.41000	6.73641	6,953,680	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			785.58000	0.78558	839,610	10.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,493.84000	4.49384	4,317,190	10.08	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call			2,127.12000	2.12712	2,233,840	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,437.41000	2.43741	2,313,450	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			117.80000	0.11780	129,050	9.64	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			8,684.60000	8.68460	8,465,170	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			399.13000	0.39913	431,570	9.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			5,814.58000	5.81458	5,616,340	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,522.51000	8.52251	8,726,010	13.30	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			347.58000	0.34758	320,400	13.30	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			1,731.98000	1.73198	1,825,340	10.74		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,874.15000	2.87415	2,736,830	10.74		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			1,896.51000	1.89651	1,995,610	10.80		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,680.75000	2.68075	2,549,170	10.80		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,156.98000	2.15698	2,264,640	10.90		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,408.29000	2.40829	2,285,270	10.90		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,187.06000	2.18706	2,295,660	10.91		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,379.44000	2.37944	2,257,360	10.91		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,507.42000	9.50742	9,293,520	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			290.61000	0.29061	311,760	9.34		0.00	0	40
R2035 On 02/02/2023 Bond Future	9.89	Put			9,265.30000	9.26530	9,052,820	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,477.43000	5.47743	5,302,720	9.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,107.72000	1.10772	1,169,570	9.60		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.64	Put			5,304.27000	5.30427	5,132,490	9.60		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			246.47000	0.24647	264,850	9.32		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,752.04000	9.75204	9,536,790	9.32		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			267.81000	0.26781	287,540	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,423.96000	4.42396	4,268,820	9.87		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,586.45000	1.58645	1,665,710	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,386.90000	4.38690	4,232,530	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			623.62000	0.62362	663,510	9.39		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			6,942.55000	6.94255	6,748,810	9.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,034.85000	1.03485	1,093,770	9.55		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			3,756.86000	3.75686	3,616,390	10.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,053.23000	2.05323	2,147,170	10.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,723.82000	3.72382	3,584,130	10.12		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			1,145.30000	1.14530	1,208,630	9.62		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,219.20000	5.21920	5,048,900	9.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,563.46000	1.56346	1,641,950	9.87		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,542.65000	1.54265	1,467,150	11.04		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			10,318.19000	10.31819	10,522,740	12.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			501.54000	0.50154	472,460	12.91		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.88	Call			1,609.38000	1.60938	1,689,410	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,349.84000	4.34984	4,196,240	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,027.32000	2.02732	2,120,480	10.10		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.94	Call			4,903.08000	4.90308	5,058,890	10.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,604.30000	1.60430	1,526,480	10.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			5,057.42000	5.05742	5,215,550	11.04		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			979.15000	0.97915	1,030,930	9.69		0.00	0	50
R2035 On 04/05/2023 Bond Future	10.42	Put			7,218.66000	7.21866	7,033,290	9.69		0.00	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			1,257.81000	1.25781	1,320,170	9.81		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			6,388.31000	6.38831	6,213,520	9.81		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,573.73000	2.57373	2,675,150	10.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,143.51000	4.14351	4,007,780	10.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,599.70000	2.59970	2,701,780	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,111.86000	4.11186	3,976,790	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			410.57000	0.41057	436,350	9.52		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			10,292.49000	10.29249	10,081,120	9.52		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,800.08000	6.80008	6,972,060	11.64		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,524.84000	1.52484	1,459,670	11.64		0.00	0	40
R2035 On 04/05/2023 Bond Future	13.18	Call			9,730.08000	9.73008	9,926,020	12.64		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			893.71000	0.89371	852,500	12.64		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Call			2,496.32000	2.49632	2,595,770	10.33		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Put			4,239.30000	4.23930	4,101,600	10.33		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,625.81000	2.62581	2,728,540	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,080.40000	4.08040	3,945,980	10.37		0.00	0	
Total R2035 Option										0.00	0	14,85
Total For R2035										6,378,517.88	71	148,25
R2037 On 04/08/2022 Bond Future			11.18622	81.18091	11.20368	81.07506		12.12		5,845,025.52	72	139,40
R2037 On 03/11/2022 Bond Future			11.35391	82.36748	11.37190	82.26091		11.77		0.00	0	2,00
R2037 On 02/02/2023 Bond Future			11.50855	79.48744	11.52712	79.37987		11.88		0.00	0	
R2037 On 04/05/2023 Bond Future			11.63798	81.01344	11.65710	80.90474		11.38		0.00	0	
Total R2037 Future										5,845,025.52	72	141,44
R2037 On 04/08/2022 Bond Future	10.10	Call			11.13000	0.01113	11,300	10.63		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			7,126.19000	7.12619	7,020,510	10.63		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			551.15000	0.55115	568,720	11.53		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,484.66000	2.48466	2,396,380	11.53		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			570.22000	0.57022	588,350	11.55		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,319.62000	1.31962	1,253,060	12.06		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			2,106.46000	2.10646	2,161,800	12.37		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			811.81000	0.81181	761,300	12.37		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.90	Put			2,441.04000	2.44104	2,353,320	11.55		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.95	Call			4,546.20000	4.54620	4,632,480	13.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			207.27000	0.20727	187,700	13.44		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			589.70000	0.58970	608,420	11.57		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,397.90000	2.39790	2,310,770	11.57		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,357.89000	1.35789	1,397,180	12.06		0.00	0	1,00
R2037 On 03/11/2022 Bond Future	11.30	Call			2,090.87000	2.09087	2,134,310	11.53		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,518.03000	2.51803	2,454,900	11.53		0.00	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		2,120.60000	2.12060	2,164,460	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,488.15000	2.48815	2,425,440	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,150.53000	2.15053	2,194,830	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,458.54000	2.45854	2,396,270	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,518.84000	4.51884	4,444,790	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,639.93000	1.63993	1,672,790	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,595.46000	4.59546	4,520,750	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,662.66000	1.66266	1,695,840	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,557.15000	4.55715	4,482,760	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,685.32000	1.68532	1,718,840	11.40	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,460.70000	2.46070	2,502,350	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,409.87000	4.40987	4,342,820	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,409.93000	2.40993	2,450,990	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,476.96000	4.47696	4,409,320	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,435.25000	2.43525	2,476,600	11.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,443.32000	4.44332	4,375,970	11.00	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											5,845,025.52	72	143,65
R2040	On	04/08/2022	Bond Future			11.29351	82.90859	11.32621	82.69599	12.79	165,817.18	2	124,58
R2040	On	03/11/2022	Bond Future			11.45616	84.12048	11.48997	83.90567	12.42	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.60633	81.01943	11.64133	80.80190	12.56	0.00	0	
R2040	On	04/05/2023	Bond Future			11.73205	82.57529	11.76823	82.35446	12.04	0.00	0	
Total R2040 Future											165,817.18	2	128,51
R2040	On	04/08/2022	Bond Future	9.70	Call		0.35000	0.00035	0,380	11.47	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		11,705.95000	11.70595	11,493,380	11.47	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		161.90000	0.16190	178,220	11.44	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		4,387.56000	4.38756	4,191,280	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		603.99000	0.60399	654,070	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		133.13000	0.13313	112,500	14.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		2,561.68000	2.56168	2,399,160	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		624.99000	0.62499	676,430	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,515.40000	2.51540	2,354,240	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		646.46000	0.64646	699,270	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,469.68000	2.46968	2,309,890	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,741.00000	5.74100	5,932,970	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		581.74000	0.58174	618,220	11.12	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		5,842.04000	5.84204	5,663,710	11.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		743.17000	0.74317	787,080	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,308.80000	5.30880	5,137,900	11.31	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future	11.20	Call			1,640.30000	1.64030	1,717,690	12.02		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,511.87000	3.51187	3,374,450	12.02		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,193.35000	2.19335	2,287,370	12.28		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,831.08000	2.83108	2,710,290	12.28		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,224.64000	2.22464	2,319,530	12.29		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,798.23000	2.79823	2,678,310	12.29		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,256.16000	2.25616	2,351,920	12.31		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,765.68000	2.76568	2,646,630	12.31		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,549.37000	2.54937	2,652,900	12.42		0.00	0	1,50
R2040 On 03/11/2022 Bond Future	11.50	Put			2,485.82000	2.48582	2,374,540	12.42		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,862.05000	6.86205	7,032,680	14.23		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			723.06000	0.72306	678,880	14.23		0.00	0	1,10
R2040 On 02/02/2023 Bond Future	10.18	Put			10,246.50000	10.24650	10,048,450	11.13		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			10,044.31000	10.04431	9,847,280	11.14		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,236.23000	1.23623	1,293,660	11.50		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,844.45000	5.84445	5,684,350	11.50		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,298.55000	1.29855	1,358,020	11.55		0.00	0	40
R2040 On 02/02/2023 Bond Future	10.96	Put			5,704.22000	5.70422	5,546,160	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			322.61000	0.32261	342,090	11.13		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,084.58000	5.08458	4,936,260	11.76		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,638.34000	1.63834	1,708,260	11.78		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,042.37000	5.04237	4,894,760	11.78		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,662.53000	1.66253	1,733,150	11.79		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,000.44000	5.00044	4,853,530	11.79		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			342.69000	0.34269	363,190	11.14		0.00	0	40
R2040 On 02/02/2023 Bond Future	12.24	Call			5,360.29000	5.36029	5,504,410	13.18		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,777.82000	1.77782	1,704,410	13.18		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,484.51000	5.48451	5,630,200	13.23		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,729.19000	1.72919	1,657,350	13.23		0.00	0	40
R2040 On 02/02/2023 Bond Future	11.10	Call			1,614.34000	1.61434	1,683,550	11.76		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			480.45000	0.48045	505,270	10.84		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.17	Put			11,218.79000	11.21879	11,022,780	10.84		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,119.24000	1.11924	1,168,310	11.02		0.00	0	50
R2040 On 04/05/2023 Bond Future	10.73	Put			7,854.82000	7.85482	7,683,060	11.02		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,465.04000	1.46504	1,524,800	11.22		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.92	Put			6,903.81000	6.90381	6,742,740	11.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,627.25000	2.62725	2,716,470	11.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,856.54000	4.85654	4,724,930	11.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,654.64000	2.65464	2,744,470	11.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,820.38000	4.82038	4,689,380	11.74		0.00	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			2,681.87000	2.68187	2,772,300	11.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,784.15000	4.78415	4,653,750	11.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,821.08000	2.82108	2,914,530	11.80		0.00	0	50
R2040 On 04/05/2023 Bond Future	11.48	Put			4,607.18000	4.60718	4,479,800	11.80		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,496.72000	7.49672	7,656,310	13.34		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,689.68000	1.68968	1,628,440	13.34		0.00	0	40
R2040 On 04/05/2023 Bond Future	13.45	Call			10,348.02000	10.34802	10,527,850	14.41		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,056.94000	1.05694	1,015,940	14.41		0.00	0	50
Total R2040 Option										0.00	0	11,50
Total For R2040										165,817.18	2	140,05
R2044 On 04/08/2022 Bond Future			11.30891	79.73611	11.34660	79.48685		13.51		478,416.66	6	88,44
R2044 On 03/11/2022 Bond Future			11.46288	80.90161	11.50186	80.64959		13.12		0.00	0	
R2044 On 02/02/2023 Bond Future			11.60474	77.87201	11.64511	77.61653		13.30		0.00	0	
R2044 On 04/05/2023 Bond Future			11.72312	79.36753	11.76483	79.10810		12.75		0.00	0	
Total R2044 Future										478,416.66	6	88,44
R2044 On 04/08/2022 Bond Future	11.08	Call			681.61000	0.68161	747,810	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,473.29000	2.47329	2,290,230	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			704.41000	0.70441	772,280	12.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,427.67000	2.42767	2,246,280	12.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			727.78000	0.72778	797,330	12.76		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,382.72000	2.38272	2,203,010	12.76		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			436.01000	0.43601	470,740	11.55		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			6,631.47000	6.63147	6,414,180	11.55		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,922.33000	1.92233	2,024,060	12.86		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			3,242.23000	3.24223	3,091,940	12.86		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,194.05000	2.19405	2,305,060	12.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,920.92000	2.92092	2,779,910	12.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,225.44000	2.22544	2,337,480	12.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,886.87000	2.88687	2,746,890	12.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,257.06000	2.25706	2,370,130	13.01		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,853.14000	2.85314	2,714,190	13.01		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,030.27000	5.03027	4,860,400	12.51		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,755.07000	1.75507	1,841,520	12.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,988.14000	4.98814	4,819,110	12.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,780.52000	1.78052	1,867,810	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,946.08000	4.94608	4,777,890	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,729.60000	1.72960	1,815,210	12.51		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,681.29000	2.68129	2,787,670	12.43		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,935.79000	4.93579	4,782,740	12.43		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 04/05/2023 Bond Future	11.42	Call			2,709.10000	2.70910	2,816,200	12.44		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,898.56000	4.89856	4,746,230	12.44		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,737.05000	2.73705	2,844,860	12.45		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,861.56000	4.86156	4,709,940	12.45		0.00	0	
Total R2044 Option										0.00	0	3,20
Total For R2044										478,416.66	6	91,64
R2048 On 04/08/2022 Bond Future			11.25381	82.97039	11.29643	82.68078		13.27		0.00	0	200,5
R2048 On 03/11/2022 Bond Future			11.40594	79.75915	11.45008	79.46620		13.60		0.00	0	
R2048 On 02/02/2023 Bond Future			11.54608	81.09193	11.59183	80.79488		13.04		0.00	0	
R2048 On 04/05/2023 Bond Future			11.65518	78.20910	11.70246	77.90719		13.22		0.00	0	
Total R2048 Future										0.00	0	200,5
R2048 On 04/08/2022 Bond Future	9.70	Call			0.29000	0.00029	0,350	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			12,261.02000	12.26102	11,971,470	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			11.17000	0.01117	13,240	11.61		0.00	0	1,7
R2048 On 04/08/2022 Bond Future	10.20	Put			8,097.62000	8.09762	7,810,080	11.61		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			21.62000	0.02162	25,480	11.66		0.00	0	1,2
R2048 On 04/08/2022 Bond Future	10.40	Put			6,548.59000	6.54859	6,265,990	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			470.68000	0.47068	527,550	12.64		0.00	0	1,7
R2048 On 04/08/2022 Bond Future	10.90	Put			3,238.19000	3.23819	3,005,450	12.64		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			626.43000	0.62643	697,340	12.82		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,821.91000	2.82191	2,603,210	12.82		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			7,312.19000	7.31219	7,026,440	11.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			647.95000	0.64795	720,700	12.85		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,772.42000	2.77242	2,555,560	12.85		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			669.94000	0.66994	744,550	12.87		0.00	0	1,2
R2048 On 04/08/2022 Bond Future	11.00	Put			2,723.50000	2.72350	2,508,500	12.87		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			41.49000	0.04149	48,500	11.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,135.82000	2.13582	2,263,160	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,072.23000	3.07223	2,906,620	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,167.43000	2.16743	2,295,980	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,036.34000	3.03634	2,871,940	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,104.65000	2.10465	2,230,770	13.33		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,108.66000	3.10866	2,941,830	13.33		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,249.12000	5.24912	5,049,320	12.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,693.03000	1.69303	1,791,280	12.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,204.48000	5.20448	5,005,680	12.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,718.62000	1.71862	1,817,870	12.17		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,160.17000	5.16017	4,962,370	12.17		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,667.65000	1.66765	1,764,900	12.14		0.00	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		2.66584000	2.66584	2,789,120	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,102.19000	5.10219	4,923,560	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,694.26000	2.69426	2,818,390	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,063.43000	5.06343	4,885,650	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,722.55000	2.72255	2,847,530	12.83	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,024.63000	5.02463	4,847,700	12.83	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											0.00	0	206,38
R209	On	04/08/2022	Bond Future			11.00737	69.03977	11.02965	68.92273	12.20	4,142,386.20	60	23,37
R209	On	03/11/2022	Bond Future			11.16586	66.90346	11.18882	66.78542	12.42	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.30811	68.02200	11.33178	67.90265	11.91	0.00	0	
R209	On	04/05/2023	Bond Future			11.42395	66.17344	11.44833	66.05253	11.96	0.00	0	
Total R209 Future											4,142,386.20	60	27,85
R209	On	04/08/2022	Bond Future	10.57	Call		278.72000	0.27872	292,770	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,752.97000	2.75297	2,649,980	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		290.15000	0.29015	304,720	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,709.21000	2.70921	2,606,740	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		301.91000	0.30191	317,010	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,665.85000	2.66585	2,563,910	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		39.05000	0.03905	40,990	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,570.65000	9.57065	9,454,550	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		159.85000	0.15985	167,240	10.81	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		6,681.18000	6.68118	6,570,530	10.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call		1,517.69000	1.51769	1,562,430	12.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,497.31000	2.49731	2,424,010	12.11	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,541.03000	1.54103	1,586,260	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,468.26000	2.46826	2,395,450	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		17.47000	0.01747	18,360	11.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,118.58000	11.11858	11,001,430	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,588.48000	1.58848	1,634,680	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,411.10000	2.41110	2,339,260	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,911.75000	2.91175	2,980,120	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,340.78000	1.34078	1,291,110	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		572.62000	0.57262	594,500	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,246.59000	4.24659	4,150,430	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		4,699.35000	4.69935	4,786,220	13.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		712.89000	0.71289	681,720	13.68	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,564.74000	1.56474	1,610,450	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,439.64000	2.43964	2,367,310	12.14	0.00	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
R209	On	02/02/2023	Bond Future	10.80	Put		4,029.27000	4.02927	3,946,020	11.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,234.83000	1.23483	1,270,170	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,097.84000	4.09784	4,013,830	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,253.76000	1.25376	1,289,480	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,063.34000	4.06334	3,979,710	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,273.05000	1.27305	1,309,150	11.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,110.19000	2.11019	2,157,870	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,816.36000	3.81636	3,743,130	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,065.99000	2.06599	2,112,990	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,874.95000	3.87495	3,801,040	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,088.03000	2.08803	2,135,370	11.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,845.56000	3.84556	3,771,990	11.61	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											4,142,386.20	60	53,85
R210	On	04/08/2022	Bond Future			225.18518	225.18518	225.12792	225.12792		0.00	0	1,00
R210	On	03/11/2022	Bond Future			225.55338	225.55338	225.49759	225.49759		0.00	0	
R210	On	02/02/2023	Bond Future			229.37134	229.37134	229.31658	229.31658		0.00	0	
R210	On	04/05/2023	Bond Future			230.73720	230.73720	230.68378	230.68378		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.49228	83.68110	10.51498	83.57139	9.26	0.00	0	29,80
R213	On	03/11/2022	Bond Future			10.68121	81.36475	10.70474	81.25429	9.38	0.00	0	
R213	On	02/02/2023	Bond Future			10.85477	82.72379	10.87922	82.61228	9.03	0.00	0	
R213	On	04/05/2023	Bond Future			10.98769	80.75763	11.01305	80.64487	9.08	0.00	0	
Total R213 Future											0.00	0	29,80
R213	On	04/08/2022	Bond Future	9.88	Call		128.79000	0.12879	135,560	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,271.23000	3.27123	3,168,290	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		134.58000	0.13458	141,650	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,226.32000	3.22632	3,123,680	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		140.58000	0.14058	147,950	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,181.67000	3.18167	3,079,330	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		382.07000	0.38207	397,410	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,572.70000	4.57270	4,477,580	8.57	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,114.52000	1.11452	1,149,820	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,704.39000	2.70439	2,629,230	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		69.78000	0.06978	73,000	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,912.11000	7.91211	7,804,870	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		81.60000	0.08160	85,350	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		7,607.66000	7.60766	7,500,950	8.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.40	Call		1,171.18000	1.17118	1,207,780	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,616.92000	2.61692	2,543,060	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		527.19000	0.52719	547,080	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,020.67000	4.02067	3,930,100	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		808.80000	0.80880	836,580	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,270.30000	3.27030	3,187,620	8.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		1,133.22000	1.13322	1,168,950	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,675.01000	2.67501	2,600,280	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,152.11000	1.15211	1,188,270	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,645.86000	2.64586	2,571,560	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,133.45000	4.13345	4,051,440	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,690.76000	3.69076	3,613,410	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		175.62000	0.17562	182,370	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,526.78000	8.52678	8,422,020	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		735.46000	0.73546	758,740	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,825.46000	4.82546	4,737,230	8.31	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,007.79000	1.00779	1,037,290	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		661.67000	0.66167	638,430	10.32	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,022.92000	1.02292	1,052,750	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,100.73000	4.10073	4,019,050	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,038.18000	1.03818	1,068,340	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,068.18000	4.06818	3,986,830	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,231.75000	1.23175	1,265,910	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,372.36000	1.37236	1,409,250	8.64	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,453.49000	3.45349	3,378,870	8.64	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,399.71000	6.39971	6,487,980	10.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,101.71000	2.10171	2,147,680	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,371.95000	3.37195	3,305,160	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,122.38000	2.12238	2,168,650	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,347.31000	3.34731	3,280,820	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,143.16000	2.14316	2,189,730	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,322.80000	3.32280	3,256,610	8.93	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	35,13
R214	On	04/08/2022	Bond Future			11.28953	65.97285	11.32702	65.77065	13.31	0.00	0	20,86
R214	On	03/11/2022	Bond Future			11.44332	63.65071	11.48205	63.44621	13.62	0.00	0	
R214	On	02/02/2023	Bond Future			11.58498	64.71419	11.62502	64.50691	13.08	0.00	0	
R214	On	04/05/2023	Bond Future			11.69576	62.65789	11.73705	62.44733	13.21	0.00	0	
Total R214 Future											0.00	0	20,86

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/08/2022	Bond Future	10.97	Call		402.89000	0.40289	444,810	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,370.61000	2.37061	2,210,330	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		417.38000	0.41738	460,510	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,328.69000	2.32869	2,169,620	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		432.23000	0.43223	476,580	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,287.19000	2.28719	2,129,340	12.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,761.56000	1.76156	1,850,840	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,409.58000	2.40958	2,294,360	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,711.32000	1.71132	1,798,930	13.40	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,466.54000	2.46654	2,349,650	13.40	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,736.42000	1.73642	1,824,870	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,438.01000	2.43801	2,321,960	13.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,244.70000	4.24470	4,103,980	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,346.97000	1.34697	1,414,200	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,209.24000	4.20924	4,069,190	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,307.15000	1.30715	1,373,030	12.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,280.40000	4.28040	4,139,000	12.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,326.97000	1.32697	1,393,530	12.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,159.68000	2.15968	2,245,370	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,071.80000	4.07180	3,946,930	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,182.38000	2.18238	2,268,660	12.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,041.18000	4.04118	3,916,900	12.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,137.10000	2.13710	2,222,200	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,102.61000	4.10261	3,977,150	12.83	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,86
Total for Bond											1,011,796,982.87	11,319	1,368,94
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	

Contract 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 ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			819.46400	819.46400	818.07500	818.07500				0.00	0	1,1
GOVI On 03/11/2022 GOVI			831.54700	831.54700	830.14600	830.14600				0.00	0	
GOVI On 02/02/2023 GOVI			845.41500	845.41500	843.99800	843.99800				0.00	0	
GOVI On 04/05/2023 GOVI			861.52500	861.52500	860.08900	860.08900				0.00	0	
Total GOVI Future										0.00	0	1,1
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	2,040,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			11,850.00000	1.18500	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	1,940,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			11,950.00000	1.19500	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	1,840,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			12,050.00000	1.20500	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			97,160.00000	9.71600	111,170,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	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	820.41	Call		97,360.00000	9.73600	111,370,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		97,260.00000	9.72600	111,270,000		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		68,320.00000	6.83200	54,150,000		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		68,420.00000	6.84200	54,250,000		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		68,220.00000	6.82200	54,050,000		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		72,190.00000	7.21900	86,550,000		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		72,090.00000	7.20900	86,450,000		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		72,290.00000	7.22900	86,650,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,1
Total for GOVI											0.00	0	1,1
AL37	On	04/08/2022	Index Future			822.44900	822.44900	822.52200	822.52200		0.00	0	
AL37	On	03/11/2022	Index Future			834.57600	834.57600	834.65800	834.65800		0.00	0	
AL37	On	02/02/2023	Index Future			848.49500	848.49500	848.58500	848.58500		0.00	0	
AL37	On	04/05/2023	Index Future			864.66300	864.66300	864.76400	864.76400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			934.88600	934.88600	933.57800	933.57800		0.00	0	
AL7T	On	03/11/2022	Index Future			948.67000	948.67000	947.35300	947.35300		0.00	0	
AL7T	On	02/02/2023	Index Future			964.49100	964.49100	963.16100	963.16100		0.00	0	
AL7T	On	04/05/2023	Index Future			982.87100	982.87100	981.52500	981.52500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			830.80800	830.80800	829.40900	829.40900		0.00	0	13
ALBI	On	03/11/2022	Index Future			843.05800	843.05800	841.64700	841.64700		0.00	0	
ALBI	On	02/02/2023	Index Future			857.11800	857.11800	855.69100	855.69100		0.00	0	
ALBI	On	04/05/2023	Index Future			873.45100	873.45100	872.00600	872.00600		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			322.26000	322.26000	323.13200	323.13200		0.00	0	73

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 03/11/2022 Index Future			327.09100	327.09100	327.98000	327.98000				0.00	0	
IGOV On 02/02/2023 Index Future			332.62400	332.62400	333.53000	333.53000				0.00	0	
IGOV On 04/05/2023 Index Future			339.03900	339.03900	339.96600	339.96600				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										0.00	0	91
JIBAR F On 20/07/2022 Jibar Future			5.03500	94.96500	5.07500	94.92500				0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.65000	94.35000	5.60000	94.40000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.78500	94.21500	5.76500	94.23500				0.00	0	
JIBAR F On 19/10/2022 Jibar Future			6.28000	93.72000	6.19000	93.81000				0.00	0	
JIBAR F On 16/11/2022 Jibar Future			6.39000	93.61000	6.30000	93.70000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.80500	93.19500	6.72500	93.27500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.26000	92.74000	7.20000	92.80000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.70500	92.29500	7.62500	92.37500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.89000	92.11000	7.90500	92.09500				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.97000	92.03000	7.91000	92.09000				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			8.16500	91.83500	8.18500	91.81500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.16500	91.83500	8.09500	91.90500				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 :										1,011,796,982.87	11,319	1,371,28
ABCPI3 On 07/12/2023 Spot Bond			2.09800	322.50452	2.09800	322.38045				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.24037				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.72538				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.94823	9.65000	99.92235				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.65000	87.27380	11.65000	87.24665				0.00	0	
Total ABF005 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 ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.49737				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.18648				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.07336				0.00	840,000,000	420,000,000
Total ABFN16 SPOT										0.00	840,000,000	420,000,000
Total For ABFN16										0.00	840,000,000	420,000,000
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.96144				0.00	0	500,000,000
Total ABFN18 SPOT										0.00	0	500,000,000
Total For ABFN18										0.00	0	500,000,000
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.00616				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.89756				0.00	0	4,250,000,000
Total ABFN23 SPOT										0.00	0	4,250,000,000
Total For ABFN23										0.00	0	4,250,000,000
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.04653				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.41563				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.12253				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.06657				0.00	5,340,000,000	2,670,000,000
Total ABFN29 SPOT										0.00	5,340,000,000	2,670,000,000
Total For ABFN29										0.00	5,340,000,000	2,670,000,000
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.39178				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.88255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.02612				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.04473				0.00	0	150,000,00
Total ABFN35 SPOT										0.00	0	150,000,00
Total For ABFN35										0.00	0	150,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.62578				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.95843				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.20266				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.35156				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.17183				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.79574				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.09592				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.12416				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.14438				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.04908				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.64010				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.54441				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.13297				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.59251				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.99452				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.78739				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.60017				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.62066				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.63778				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	2,000,000,000	2,000,000,000	
Total ABGN01 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For ABGN01									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
ABGN0 On 27/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total ABGN02 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 ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.21665				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.72826				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.52551				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.98911				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.93770				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.67000	6.67000	6.67000	153.54570				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.56614	100.00000	41.46105				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.42000	2.42000	2.42000	162.27216				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.47000	3.47000	3.47000	214.78689				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	237.51810				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.27000	7.27000	7.27000	102.80171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.53500	8.53500	8.53500	107.36398				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.80000	102.66383	5.80000	102.64787				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.22500	107.61068	8.22500	107.58711				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.94500	108.44829	8.94500	108.42250				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.24000	106.74207	6.24000	106.72425				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.99000	101.92999	8.99000	101.90564				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	14.20556	100.00000	14.17429				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.20800	326.52630	1.20800	326.40855				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.41000	11.41000	11.41000	104.21162				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14280				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.13906				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.06048				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.13902				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.13902				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.14225				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.14225				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	177.85702				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	180.22337				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.13301				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.72104				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.67071				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.88981				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.62655				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.48975				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.49327				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.49301				0.00	0	2,900,00
Total AGT01 SPOT										0.00	0	2,900,00
Total For AGT01										0.00	0	2,900,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.24110				0.00	0	15,200,00
Total AGT02 SPOT										0.00	0	15,200,00
Total For AGT02										0.00	0	15,200,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.93616				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.75455				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.08557				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.12307				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.83500	99.73096	8.83500	99.70714				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.17954				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.36771				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.60275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.98668				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.62565				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			7.80500	105.65987	7.80500	105.63752				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.59239				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.65415				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.69212				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.38552				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.63983				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.01775				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.65405				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.69200				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	100.95703				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.75330				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.83574				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.67303				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.65879				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.71097				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.69295				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49461				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.98535				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.96000	104.81982	7.96000	104.79747			401,311,360,000,000.00	50,416,000,000	10,784,000,00	
Total AIR02 SPOT									1,311,360,000,000.00	50,416,000,000	10,784,000,00	
Total For AIR02									1,311,360,000,000.00	50,416,000,000	10,784,000,00	
AIR04 On 29/05/2024 Spot Bond			8.40700	102.20654	8.40700	102.18368			0.00	0		
Total AIR04 SPOT									0.00	0		
Total For AIR04									0.00	0		
AIR05 On 29/05/2030 Spot Bond			12.49500	88.47431	12.49500	88.44517			0.00	0		
Total AIR05 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 AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.50000	193.34509	5.50000	193.25309				0.00	0	700,000,00
Total AIRL01 SPOT										0.00	0	700,000,00
Total For AIRL01										0.00	0	700,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.72669				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.07916				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.25808				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.04762				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.71936				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.98051				0.00	0	100,000,00
Total APF16 SPOT										0.00	0	100,000,00
Total For APF16										0.00	0	100,000,00
ASN02 On 07/12/2033 Spot Bond			4.78000	252.02885	4.78000	251.91370				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.28000	219.84147	5.28000	219.73812				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.34000	205.31894	4.34000	205.22757				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.94378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.78000	119.31933	4.78000	119.26465				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.34872				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.51384				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.15173				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.12165				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.68935				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.72249				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN286 On 21/08/2023 Spot Bond					0.00000	100.65225				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.26807				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.13188				0.00	0	300,000.00
Total ASN300 SPOT										0.00	0	300,000.00
Total For ASN300										0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.83424				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	113.48878				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	104.90506				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.28581				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.32101				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.82437				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.58427				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.89000	117.72281	4.89000	117.66851				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.13371				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.12335				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.29478				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.12901				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12901				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.52178				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.34773				0.00	0	400,000,00
Total ASN369 SPOT										0.00	0	400,000,00
Total For ASN369										0.00	0	400,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.30477				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.79796				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.15219				0.00	0	180,000,00
Total ASN381 SPOT										0.00	0	180,000,00
Total For ASN381										0.00	0	180,000,00
ASN38: On 15/03/2023 Spot Bond					0.00000	100.21985				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.21985				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.46358				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.12783				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.65854				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.18261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.12708				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.14587				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.37404				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.55628				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.01983				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.02198				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.13274				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.61332				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.50944				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.06684				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	101.07627				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.79857				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.49319				0.00	0	250,000,00
Total ASN470 SPOT										0.00	0	250,000,00
Total For ASN470										0.00	0	250,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.86675				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.00740				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.84372				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.27945				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	102.01500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.40590				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.79107				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.21396				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.21396				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.41669				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.23000	95.83368	10.23000	95.80757				0.00	0	12,900,00
Total ASN508 SPOT										0.00	0	12,900,00
Total For ASN508										0.00	0	12,900,00
ASN50: On 21/12/2026 Spot Bond			9.41000	95.73892	9.41000	95.71487				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.96000	94.48416	9.96000	94.45906				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.96000	94.48416	9.96000	94.45906				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.69684	9.10000	103.67121				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.49541	11.05000	104.46436				0.00	0	80,000,00
Total ASN525 SPOT										0.00	0	80,000,00
Total For ASN525										0.00	0	80,000,00
ASN53: On 31/07/2024 Spot Bond			11.00000	104.47516	11.00000	104.44427				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.27268	10.50000	104.24322				0.00	0	100,000,00
Total ASN532 SPOT										0.00	0	100,000,00
Total For ASN532										0.00	0	100,000,00
ASN53: On 31/01/2024 Spot Bond			10.50000	104.27268	10.50000	104.24322				0.00	0	100,000,00
Total ASN538 SPOT										0.00	0	100,000,00
Total For ASN538										0.00	0	100,000,00
ASN54: On 02/04/2026 Spot Bond					0.00000	99.86228				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.90196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.73448				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.31319	10.60000	104.28343				0.00	0	205,000,00
Total ASN545 SPOT										0.00	0	205,000,00
Total For ASN545										0.00	0	205,000,00
ASN55: On 31/01/2024 Spot Bond			10.47000	101.09575	10.47000	104.23114				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.29294	10.55000	104.26332				0.00	0	275,000,00
Total ASN558 SPOT										0.00	0	275,000,00
Total For ASN558										0.00	0	275,000,00
ASN56: On 05/02/2024 Spot Bond					0.00000	102.62798				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.11682				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.39277				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.00691				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.12340				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.36916				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.44970				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.41434				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.75394	9.22000	103.72811				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.23621				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.17547				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.99370				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.05852				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.62351				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.90211				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.08902				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	99.96914				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.99474				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.11559				0.00	0	
Total ASN614 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 ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.73461				0.00	0	80,000,00
Total ASN617 SPOT										0.00	0	80,000,00
Total For ASN617										0.00	0	80,000,00
ASN61: On 11/05/2023 Spot Bond					0.00000	100.99839				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.11028				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.62629				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.86923				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.14406				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.15610				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.44225				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.10225				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.28828				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.34367				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.93584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.59517				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.69667				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.86622				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.96216				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.15031				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.15591				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.62790				0.00	0	354,000,00
Total ASN683 SPOT										0.00	0	354,000,00
Total For ASN683										0.00	0	354,000,00
ASN68: On 22/06/2026 Spot Bond					0.00000	100.15769				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.93355				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.96292				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.03395				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.31191				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.02161				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.13723				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.13817				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.12524				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.84547				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.02115				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.74937				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.93501				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.29340				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.95598				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.95153				0.00	0	
Total ASN718 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 ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.27129				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.17362				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.41386				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.99952				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.57542				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.93548				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.13256				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.13443				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.91961				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.94683				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.14235				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.13524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.66384	9.66384	9.66384	103.15347				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.29353				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.86433				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.07408				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.93937				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.94089				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.24752				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.10271				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.27926				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.81214				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.31620				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82(On 02/04/2026 Spot Bond					0.00000	99.87186				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.25614				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.34583				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	102.01153				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.33489				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.62354				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.61917				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.50205				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.28993				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.28993				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond					0.00000	101.33278				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83(On 20/06/2026 Spot Bond					0.00000	100.19822				0.00	0	200,000,00
Total ASN837 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For ASN837										0.00	0	200,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	101.11359				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.10445				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.10445				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.15582				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	102.48680				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.88422				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.89263				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.91788				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.13603				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.12800				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.13265				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.13654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.66077				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.56389				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.46295				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.83623				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.62103				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.33202				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.33202				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.28099				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.24104				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.24104				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 30/09/2027 Spot Bond					0.00000	100.25942				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 15/09/2022 Spot Bond					0.00000	100.19644				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.10839				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.93787				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.63494				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.95146				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.12000	100.08627	7.12000	100.06714				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.36637				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.23526				0.00	1,000,000,000	650,000,000
Total BAW36 SPOT										0.00	1,000,000,000	650,000,000
Total For BAW36										0.00	1,000,000,000	650,000,000
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.92550				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.16000	9.16000	9.16000	101.36531				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.02000	12.02000	12.02000	103.35702				0.00	0	
Total BAYA72 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 BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	98.39400				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.92211				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.78118				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.66556				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.03187				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.53927				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.61206				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.92165				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.16885				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.03764				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.92460				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.92060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.97617				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.07912				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.98739				0.00	0	100,000,00
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.92272				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.08356				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.92768				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	99.92519				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.92723				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	99.91054				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.18868				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.90887				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.91139				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.04816				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.18829				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.91091				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.96500	8.96500	8.96500	97.76976				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.99727				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.68645				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.35970				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.69505				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.22156				0.00	0	170,000,00
Total BDX35 SPOT										0.00	0	170,000,00
Total For BDX35										0.00	0	170,000,00
BDX36 On 01/02/2030 Spot Bond					0.00000	98.63209				0.00	0	
Total BDX36 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.90179				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.43835				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.32129				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.95000	104.38174	7.95000	104.35934				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.54765				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.48413				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.42565				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.28477				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.23035				0.00	8,780,000,000	4,390,000,000
Total BGT01 SPOT										0.00	8,780,000,000	4,390,000,000
Total For BGT01										0.00	8,780,000,000	4,390,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	99.95884				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.08497				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.70000	104.89734	6.70000	104.87856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.20127				0.00	10,000,000,000	5,000,000,000
Total BID13 SPOT										0.00	10,000,000,000	5,000,000,000
Total For BID13										0.00	10,000,000,000	5,000,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	101.04714				0.00	0	1,005,700,000
Total BID14 SPOT										0.00	0	1,005,700,000
Total For BID14										0.00	0	1,005,700,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.83560				0.00	600,000,000	300,000,000
Total BID15 SPOT										0.00	600,000,000	300,000,000
Total For BID15										0.00	600,000,000	300,000,000
BID16 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			776,500,000,000,000.00	47,765,000,000	60,440,000,000	
Total BID16 SPOT									776,500,000,000,000.00	47,765,000,000	60,440,000,000	
Total For BID16									776,500,000,000,000.00	47,765,000,000	60,440,000,000	
BID17 On 24/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			860,000,000,000,000.00	28,600,000,000	62,600,000,000	
Total BID17 SPOT									860,000,000,000,000.00	28,600,000,000	62,600,000,000	
Total For BID17									860,000,000,000,000.00	28,600,000,000	62,600,000,000	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.11154				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.45696				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.74800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	101.22226				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.55736				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.21353				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.20390				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.36117				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.68334				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.36084				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.83683				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.65480				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.94247				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.40189				0.00	0	
Total BPPF27 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 BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.82410				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.85406				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.57928				0.00	0	150,000,00
Total BPPF31 SPOT										0.00	0	150,000,00
Total For BPPF31										0.00	0	150,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.82490				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.75667				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.96390				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.01164				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.67226				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.85962				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.46000	103.98082	8.46000	103.95728				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.71000	105.62153	8.71000	105.59693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.31000	107.50255	9.31000	107.47597				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.73000	10.73000	10.73000	103.29802				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.28795				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.66988				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.71121				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.45183				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.53736				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.46653	4.77000	104.29700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.05023				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.71500	107.34835	7.71500	107.32627				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.21430	8.70700	109.46300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.14928				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.12242				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.53237				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.17127	10.98000	102.14160				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.52500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.55843	6.50000	107.89700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.88900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.13186				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.71789				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.71219				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.12000	151.86687	5.12000	151.79590				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.56000	150.23979	5.56000	150.16779				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.75457				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			6.96000	103.98017	6.96000	103.96046				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.62982				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.36000	108.53159	7.36000	108.51027				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.02250				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.40445				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.47796				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.04953				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.25977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.22284				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.55871				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.89059				0.00	0	140,000,00
Total CLN511 SPOT										0.00	0	140,000,00
Total For CLN511										0.00	0	140,000,00
CLN516 On 15/09/2022 Spot Bond			9.96000	102.76468	9.96000	102.73723				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.55157	10.01000	101.52465				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.66665				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.94743	9.60000	99.92116				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.26002				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.56749				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.71014	9.20000	102.68472				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.48134				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.26287				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.54076				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.74749				0.00	0	250,000,00
Total CLN528 SPOT										0.00	0	250,000,00
Total For CLN528										0.00	0	250,000,00
CLN531 On 12/03/2023 Spot Bond					0.00000	100.26002				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.14136				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.23622				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.19000	105.00166	10.19000	104.97284				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.58335				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.05660				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.39631				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	146.84200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.81870				0.00	0	
Total CLN545 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.66000	104.69761	9.66000	104.67033				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.71000	103.31200	9.71000	103.28538				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.80000	102.28761	9.80000	102.26102				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.96029				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.73605				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.75321				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.65022				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.53745				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.41900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.80395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.12782	10.19000	101.16254				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.66000	102.68536	9.66000	102.65904				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.12795				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.74996				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.23838				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.39625				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.75925				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.89000	101.50467	9.89000	101.47804				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.79071				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.76308				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.22461				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.15251				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.18893				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.86640				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.79542				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.21945				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.20326				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.50085				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.70918				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.31735				0.00	0	330,000,00
Total CLN587 SPOT										0.00	0	330,000,00
Total For CLN587										0.00	0	330,000,00
CLN589 On 18/06/2024 Spot Bond					0.00000	100.13154				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.29029				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.98410				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			3.54000	154.57574	3.54000	124.32798				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.83565				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2024 Spot Bond					0.00000	100.00000				0.00	0	410,000,00
Total CLN595 SPOT										0.00	0	410,000,00
Total For CLN595										0.00	0	410,000,00
CLN59: On 24/11/2024 Spot Bond					0.00000	100.64102				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.83093				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	99.87298				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.29343				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.13154				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.13154				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	100.82600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.41447				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.81008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.71584				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.39710				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.22686				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.64921				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.47928	9.32000	101.45403				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.02959				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.43139				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.36849				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.63031				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.76688				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	99.96679				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.22300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.91923				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.33555				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.55087				0.00	0	160,000,00
Total CLN619 SPOT										0.00	0	160,000,00
Total For CLN619										0.00	0	160,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	100.94816				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.01119				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.07377				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.92000	104.97124	6.92000	104.95151				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.73157				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	91.44085				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN627									0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.58500	62.91382	12.58500	83.29096			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.69047			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.36000	101.10235	10.36000	101.07416			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.72840			0.00	0	170,000,00
Total CLN631 SPOT									0.00	0	170,000,00
Total For CLN631									0.00	0	170,000,00
CLN631 On 21/11/2022 Spot Bond					0.00000	100.64301			0.00	0	80,000,00
Total CLN632 SPOT									0.00	0	80,000,00
Total For CLN632									0.00	0	80,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	101.67680			0.00	0	
Total CLN633 SPOT									0.00	0	
Total For CLN633									0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.81067			0.00	0	
Total CLN634 SPOT									0.00	0	
Total For CLN634									0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.43753			0.00	0	
Total CLN635 SPOT									0.00	0	
Total For CLN635									0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.62551			0.00	0	
Total CLN636 SPOT									0.00	0	
Total For CLN636									0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.72523			0.00	0	
Total CLN637 SPOT									0.00	0	
Total For CLN637									0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.98242			0.00	0	140,000,00
Total CLN638 SPOT									0.00	0	140,000,00
Total For CLN638									0.00	0	140,000,00
CLN638 On 19/08/2025 Spot Bond					0.00000	100.78863			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.09129				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.62836				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.12941				0.00	0	150,000,00
Total CLN645 SPOT										0.00	0	150,000,00
Total For CLN645										0.00	0	150,000,00
CLN645 On 29/01/2024 Spot Bond					0.00000	101.22916				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.12960				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.85967				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.49567				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.72523				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.58753				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.72523				0.00	0	10,000,000,00
Total CLN652 SPOT										0.00	0	10,000,000,00
Total For CLN652										0.00	0	10,000,000,00
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	100.14100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.15533				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.11410				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.65433				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.06400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.24800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	140.68100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.72909				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.85141				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.86464				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.70104				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For CLN668									0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.54364			0.00	0	
Total CLN669 SPOT									0.00	0	
Total For CLN669									0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.60187			0.00	0	
Total CLN670 SPOT									0.00	0	
Total For CLN670									0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.79919			0.00	0	
Total CLN671 SPOT									0.00	0	
Total For CLN671									0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25046	155.14610	4.25046	125.85930			0.00	0	
Total CLN673 SPOT									0.00	0	
Total For CLN673									0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25046	155.14610	4.25046	125.86011			0.00	0	
Total CLN674 SPOT									0.00	0	
Total For CLN674									0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.81503			0.00	0	
Total CLN676 SPOT									0.00	0	
Total For CLN676									0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.85725			0.00	0	120,000,00
Total CLN677 SPOT									0.00	0	120,000,00
Total For CLN677									0.00	0	120,000,00
CLN678 On 21/12/2026 Spot Bond					0.00000	100.11238			0.00	0	
Total CLN679 SPOT									0.00	0	
Total For CLN679									0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.69159			0.00	0	
Total CLN680 SPOT									0.00	0	
Total For CLN680									0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.82876			0.00	0	100,000,00
Total CLN681 SPOT									0.00	0	100,000,00
Total For CLN681									0.00	0	100,000,00
CLN682 On 07/12/2023 Spot Bond					0.00000	100.34416			0.00	0	
Total CLN682 SPOT									0.00	0	
Total For CLN682									0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.10833			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.11092				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.98045				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.12844				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.12823				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.11479				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.11497				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.90073				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.25033				0.00	0	140,000,00
Total CLN697 SPOT										0.00	0	140,000,00
Total For CLN697										0.00	0	140,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.72838				0.00	0	100,000,00
Total CLN698 SPOT										0.00	0	100,000,00
Total For CLN698										0.00	0	100,000,00
CLN698 On 21/12/2026 Spot Bond					0.00000	105.86497				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	100.45675				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70(On 11/11/2022 Spot Bond					0.00000	100.68913				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.41019				0.00	0	130,000,00
Total CLN702 SPOT										0.00	0	130,000,00
Total For CLN702										0.00	0	130,000,00
CLN70(On 12/02/2025 Spot Bond					0.00000	101.12782				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.81645				0.00	0	650,000,00
Total CLN705 SPOT										0.00	0	650,000,00
Total For CLN705										0.00	0	650,000,00
CLN70(On 19/08/2025 Spot Bond					0.00000	100.87835				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	100.25242				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	100.11239				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.19523				0.00	0	100,000,00
Total CLN710 SPOT										0.00	0	100,000,00
Total For CLN710										0.00	0	100,000,00
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.43897				0.00	0	370,000,00
Total CLN711 SPOT										0.00	0	370,000,00
Total For CLN711										0.00	0	370,000,00
CLN71(On 11/03/2023 Spot Bond					0.00000	100.19914				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71(On 12/02/2023 Spot Bond					0.00000	100.65940				0.00	0	
Total CLN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.11303				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.11303				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.11303				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.23105				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.23159				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.22528				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.54860				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.42932				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.26092				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.10518				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.10518				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.10518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.10678				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.10678				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.10678				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.76798				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.80989				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.45083				0.00	0	110,000,00
Total CLN732 SPOT										0.00	0	110,000,00
Total For CLN732										0.00	0	110,000,00
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.23538				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.44955				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.61182				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.14977				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 20/06/2026 Spot Bond					0.00000	108.37200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.12433				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.71465				0.00	0	50,000,00
Total CLN741 SPOT										0.00	0	50,000,00
Total For CLN741										0.00	0	50,000,00
CLN74(On 31/03/2032 Spot Bond					0.00000	99.93263				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.80250				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	97.31600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.30345				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	100.59930				0.00	0	80,000,00
Total CLN746 SPOT										0.00	0	80,000,00
Total For CLN746										0.00	0	80,000,00
CLN74(On 21/12/2022 Spot Bond					0.00000	100.11491				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.05910				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.25053				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	99.93241				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.99007				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.26858				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.20674				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.20128				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.83109				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.84346				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.01648				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.82191				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.99007				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.07807				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.22531				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.44858				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.09582				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.14852				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.57374				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	101.09889				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.51000	6.51000	6.51000	121.30834				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.53902				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.64099				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.91692				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.92440				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.73704				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.06656				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.96182				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.97829				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	99.93746				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.10191				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.93746				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.73900				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.60268				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.12300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.95768				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.93752				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.06685				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.07391				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.07391				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.57906				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.55718				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.92889				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.20845				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.08151				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.58284				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.97679				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.10594				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.96500	97.79319	8.96500	97.76976				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.10662				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	101.29267				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 01/10/2022 Spot Bond					0.00000	99.89654				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.91101				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 04/10/2022 Spot Bond					0.00000	101.91101				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/01/2025 Spot Bond					0.00000	101.06671				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/07/2025 Spot Bond					0.00000	101.06693				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2027 Spot Bond					0.00000	101.08151				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2030 Spot Bond					0.00000	100.91693				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/01/2025 Spot Bond					0.00000	101.20546				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN819										0.00	0	
CLN821 On 31/07/2025 Spot Bond					0.00000	101.03266				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	99.93752				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.82072				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.82072				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.82039				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.71520				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.48620				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.58621				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.87978				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.39909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.39411				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.79778				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.30349				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.30363				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.30364				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.30355				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.25947				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.13133				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	99.94134				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.28006				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.19666				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	7,000,000,000	7,000,000,000	7,000,000,000
Total CLN844 SPOT									10,000,000,000,000.00	7,000,000,000	7,000,000,000	7,000,000,000
Total For CLN844									10,000,000,000,000.00	7,000,000,000	7,000,000,000	7,000,000,000
COJ05 On 05/06/2023 Spot Bond			8.30000	104.20589	8.30000	104.18273			70,550,000,000,000.00	8,500,000,000	6,500,000,000	6,500,000,000
Total COJ05 SPOT									70,550,000,000,000.00	8,500,000,000	6,500,000,000	6,500,000,000
Total For COJ05									70,550,000,000,000.00	8,500,000,000	6,500,000,000	6,500,000,000
COJ08 On 22/06/2026 Spot Bond			10.93000	101.84267	10.93000	101.81306			0.00	0	0	0
Total COJ08 SPOT									0.00	0	0	0
Total For COJ08									0.00	0	0	0
COJG0 On 09/06/2024 Spot Bond			9.42000	101.84208	9.42000	101.81647			0.00	0	0	0
Total COJG01 SPOT									0.00	0	0	0
Total For COJG01									0.00	0	0	0
COT01 On 03/04/2023 Spot Bond			7.79500	103.07751	7.79500	103.05598			0.00	0	0	0
Total COT01 SPOT									0.00	0	0	0
Total For COT01									0.00	0	0	0
COT02 On 03/04/2028 Spot Bond			12.72000	92.27727	12.72000	92.24618			0.00	0	0	0
Total COT02 SPOT									0.00	0	0	0
Total For COT02									0.00	0	0	0
COT03 On 05/06/2028 Spot Bond			11.31000	92.73507	11.31000	92.70719			0.00	0	0	0
Total COT03 SPOT									0.00	0	0	0
Total For COT03									0.00	0	0	0
CPV01 On 30/06/2029 Spot Bond			10.16000	10.16000	10.16000	102.56656			0.00	0	0	0
Total CPV01 SPOT									0.00	0	0	0
Total For CPV01									0.00	0	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.39256			0.00	0	0	0
Total DENG88 SPOT									0.00	0	0	0
Total For DENG88									0.00	0	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	101.15172			0.00	0	0	0
Total DENG99 SPOT									0.00	0	0	0
Total For DENG99									0.00	0	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.61704			0.00	0	0	0
Total DSY01 SPOT									0.00	0	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 Interc
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.72975				0.00	0	2,000,000,00
Total DSY02 SPOT										0.00	0	2,000,000,00
Total For DSY02										0.00	0	2,000,000,00
DSY03 On 21/11/2024 Spot Bond			10.06000	10.06000	10.06000	101.86550				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60336				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.94288				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.11536				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.11647				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.22000	105.09875	7.22000	105.07816			72,207,220,000,000.00		10,001,000,000	5,000,500,00
Total DV23 SPOT									72,207,220,000,000.00		10,001,000,000	5,000,500,00
Total For DV23									72,207,220,000,000.00		10,001,000,000	5,000,500,00
DV23/R On 27/02/2023 Spot Bond			100.00000	65.56748	100.00000	65.42076			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	65.56748	100.00000	65.42076			0.00		0	
Total DV23/R2023 SPOT									0.00		0	
Total For DV23/R2023									0.00		0	
DV24 On 18/02/2024 Spot Bond			7.74000	106.41281	7.74000	106.39049			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	103.45656	9.69000	103.42952			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45656	9.69000	103.42952			0.00		0	
Total DV24/R2023 SPOT									0.00		0	
Total For DV24/R2023									0.00		0	
DV27 On 02/02/2027 Spot Bond			10.26000	100.74246	10.26000	100.71462			0.00		0	
Total DV27 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 DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.41500	97.59032	11.41500	97.56040				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.60181	10.10000	103.57361				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.60181	10.10000	103.57361				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.51593				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.02256				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.96590				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.82556				0.00	0	200,000,00
Total DVF25 SPOT										0.00	0	200,000,00
Total For DVF25										0.00	0	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.27769				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.54801				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.23229				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					0.00000	99.15929				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.80676				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.80471				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.98765				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.84803				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.14394				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.59127				0.00	0	170,000,00
Total DVFB31 SPOT										0.00	0	170,000,00
Total For DVFB31										0.00	0	170,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.24380				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.25177				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.27000	107.08637	7.27000	107.06559				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.04000	116.74040	5.04000	116.68635				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.78000	105.79687	4.78000	105.74839				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.20519	2.25000	143.14940				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.72000	156.01040	3.72000	155.94363				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.62200	143.34658	3.62200	143.28560				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.66500	140.07329	3.66500	140.01332				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.73000	119.10540	4.73000	119.05115				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.75000	107.97717	4.75000	107.92778				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.20519	2.25000	143.14940				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	150.06642				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	147.63912				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	114.51832				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	113.68737				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	111.09106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.25142				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	99.49796				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	101.10350				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	83.63124				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.09092				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	89.91947				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	92.43912				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	99.51996				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.37000	100.94897	10.37000	100.92124				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.31500	12.31500	12.31500	93.31586				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.36500	12.36500	12.36500	97.46706				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			10.46000	10.46000	10.46000	99.78892				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.46000	10.46000	10.46000	104.95796				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.31000	12.31000	12.31000	76.15885				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.60500	11.60500	11.60500	97.36953				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.31000	12.31000	12.31000	90.76954				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.92950				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.34684				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25163				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.37173				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.76064				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.47091				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.53004				0.00	0	
Total EPF022 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 EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	100.36564				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02: On 14/03/2025 Spot Bond					0.00000	100.23518				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.71705				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5: On 14/03/2023 Spot Bond					0.00000	100.21946				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.97744				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.11395				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.66104				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.89480				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.02231				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.31079				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.74064				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.07814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.66747				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.70102				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.68415				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.71771				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.83683				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.71174				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.68441				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.64521				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.67876				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.57000	106.14743	6.57000	106.12847				0.00	0	1,000,000,00
Total ES23 SPOT										0.00	0	1,000,000,00
Total For ES23										0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.23858	10.00000	104.21048				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.46000	96.84445	9.46000	96.81999				0.00	0	2,555,256,10
Total ES26 SPOT										0.00	0	2,555,256,10
Total For ES26										0.00	0	2,555,256,10
ES26/R On 02/04/2026 Spot Bond			7.85000	101.84715	7.85000	101.82572				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.87500	75.37536	11.89500	75.25319				0.00	0	880,000,00
Total ES33 SPOT										0.00	0	880,000,00
Total For ES33										0.00	0	880,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.12302	7.50000	102.10259				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.28000	73.57442	12.31500	73.35318				0.00	0	1,035,949,10
Total ES42 SPOT										0.00	0	1,035,949,10
Total For ES42										0.00	0	1,035,949,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.46627	8.50000	101.44319				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.59480				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.76555				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.67915				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.75894				0.00	0	
Total FIFB16 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 FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.68355				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.96726				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.40077				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.88220				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.93986				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.63467				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.67273				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.68225				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.65676				0.00	2,000,000,000	1,000,000,000
Total FRB22 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRB22										0.00	2,000,000,000	1,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.97331				0.00	0	1,000,000,000
Total FRB23 SPOT										0.00	0	1,000,000,000
Total For FRB23										0.00	0	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.86054				0.00	0	739,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRB24 SPOT										0.00	0	739,000.00
Total For FRB24										0.00	0	739,000.00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.10331				0.00	300,000,000	1,652,000.00
Total FRB25 SPOT										0.00	300,000,000	1,652,000.00
Total For FRB25										0.00	300,000,000	1,652,000.00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.29441				0.00	0	216,000.00
Total FRB26 SPOT										0.00	0	216,000.00
Total For FRB26										0.00	0	216,000.00
FRB27 On 03/06/2026 Spot Bond			9.04000	104.41826	9.04000	104.39304				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.83698				0.00	0	760,000.00
Total FRB28 SPOT										0.00	0	760,000.00
Total For FRB28										0.00	0	760,000.00
FRB29 On 19/04/2026 Spot Bond					0.00000	104.24810				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.96000	98.98858	8.96000	98.96488				0.00	0	12,800.00
Total FRB30 SPOT										0.00	0	12,800.00
Total For FRB30										0.00	0	12,800.00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.62732				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.10700	322.46421	2.10700	322.34006				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.42500	2.42500	2.42500	162.25196				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.54000	214.08985	3.54000	213.99917				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	113.87558				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			4.72500	4.72500	4.72500	231.16015				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.98500	101.56998	4.98500	101.52303				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.00000	101.14890	5.00000	101.10195				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.43000	8.43000	8.43000	82.65427				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.46000	8.46000	8.46000	81.81344				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	157.12154				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.62254				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.97263				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.23846				0.00	0	250,000.00
Total FRC271 SPOT										0.00	0	250,000.00

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 FRC271										0.00	0	250,000,00
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.90152				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.63033				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.14412				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.98137				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.01443				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.14373				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.83823				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.12849				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.69513				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.70654				0.00	0	200,000,00
Total FRC297 SPOT										0.00	0	200,000,00
Total For FRC297										0.00	0	200,000,00
FRC29: On 20/06/2024 Spot Bond					0.00000	100.48339				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.30993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.56683				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.59023				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.69318				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.53156				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.66667				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.12618				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.14174				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.15345				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.92142				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.23654				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.01996				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 20/12/2024 Spot Bond					0.00000	100.14024				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.15319				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.26527				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.14284				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.36639				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.48194				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	99.95159				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.54901				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.80584				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.10948				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.89794				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.71653				0.00	0	
Total FRC337 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 FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.68177				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.01439				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.17732				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.11157				0.00	0	400,000,00
Total FRC343 SPOT										0.00	0	400,000,00
Total For FRC343										0.00	0	400,000,00
FRC34: On 15/10/2022 Spot Bond					0.00000	101.18484				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.16275				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.33093				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.48650				0.00	0	150,000,00
Total FRC348 SPOT										0.00	0	150,000,00
Total For FRC348										0.00	0	150,000,00
FRC34: On 31/07/2023 Spot Bond					0.00000	101.13943				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.00106				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.53922				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.45394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.37305				0.00	0	322,000,00
Total FRC353 SPOT										0.00	0	322,000,00
Total For FRC353										0.00	0	322,000,00
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.21916				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.15491				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.16638				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.90282				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.18855				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.04252				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	99.94739				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.83614				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.16858				0.00	0	100,000,00
Total FRC364 SPOT										0.00	0	100,000,00
Total For FRC364										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
FRC366 On 31/08/2024 Spot Bond					0.00000	101.50279				0.00	0	100,000,00
Total FRC365 SPOT										0.00	0	100,000,00
Total For FRC365										0.00	0	100,000,00
FRC366 On 20/06/2026 Spot Bond					0.00000	100.19908				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.57274				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.32488				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.32577				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.19583				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.19068				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.33389				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.40999				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.18276				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.18185				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.13017				0.00	0	
Total FRC378 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 FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.08598				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.14477				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.62623				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.62623				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.62493				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.62493				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.36357				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.15184				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.23703				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.93537				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.23248				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.88262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.15180				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.14285				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.92553				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.23056				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.48263				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.00296				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.59744				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.19427				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.01025				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.33971				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.54624				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.81784				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.75599				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.09592				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.87095				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.45762				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.31495				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.31595				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.32813				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.26850				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	28,500,000,00
Total FRC415 SPOT										0.00	0	28,500,000,00
Total For FRC415										0.00	0	28,500,000,00
FRC41: On 20/06/2027 Spot Bond					0.00000	100.17651				0.00	0	
Total FRC416 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 FRC416									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.40000	109.97819	4.40000	109.92913			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.63000	121.53830	4.63000	121.48309			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.06394			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.23523			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.17182			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.26236			0.00	0	100,000,00
Total FRJ25 SPOT									0.00	0	100,000,00
Total For FRJ25									0.00	0	100,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41252			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.06071			0.00	0	4,250,000,00
Total FRJ27 SPOT									0.00	0	4,250,000,00
Total For FRJ27									0.00	0	4,250,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.02852			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.56091			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.37254			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.05634			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.02087				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.18800	4.18800	4.18800	111.22572				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	121.93267				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.58928				0.00	0	400,000,00
Total FRS103 SPOT										0.00	0	400,000,00
Total For FRS103										0.00	0	400,000,00
FRS10 On 31/01/2038 Spot Bond			4.74000	119.90630	4.74000	119.85146				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.73000	231.15941	4.73000	231.05414				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	117.86690	4.88000	117.81257				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	230.41931				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.27000	158.94791	3.27000	158.88158				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.79038	3.70500	109.74325				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.68000	120.79322	4.68000	120.73819				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.88000	228.00530	4.88000	227.90055				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.93000	226.96532	4.93000	226.86076				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			2.80000	160.81064	2.80000	160.74558				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.96000	226.34405	4.96000	226.23958				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.88000	117.86690	4.88000	117.81257				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.15000	207.36415	4.15000	207.27292				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.63000	107.62452	5.63000	107.57273				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.04000	208.55889	4.04000	208.46776				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.10000	207.90624	4.10000	207.81505				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.47000	216.08599	5.47000	215.98333				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.58000	108.27306	5.58000	108.22111				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	117.81257				0.00	0	
Total FRS135 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.86000	116.33316	4.86000	118.10129				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.91000	209.98103	3.91000	209.88999				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.24000	220.64199	5.24000	220.53851				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.04000	208.55889	4.04000	208.46776				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.04000	208.55889	4.04000	208.46776				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.44100	215.20480	3.44100	215.11422				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.57000	157.77269	3.57000	157.70556				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.39000	204.78459	4.39000	204.69318				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.43000	204.35825	4.43000	204.26682				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.54000	157.88973	3.54000	157.82269				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.90500	210.03595	3.90500	209.94492				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	204.16039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.34514				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.11013				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.21377				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.13062				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	99.99958				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	160.17378				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	130.97510				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	164.18290				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	176.45643				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.77400				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.88220				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.75954				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.59144				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	101.25957				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.62266				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.11578				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

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 FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.11157				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.63353				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.72448				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.91370				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.52073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.98635				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.62486				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	69.59976				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.50205				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	100.84956				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.82834				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	94.71822				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.42097				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	99.23860				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	100.00049				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.60655				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	99.93840				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	100.39643				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	99.93806				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 05/07/2022 Spot Bond					0.00000	96.01433				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.65959				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	91.77641				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	99.93832				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.58457				0.00	0	
Total FRS274 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 FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	99.92424				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.14775				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.26369				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	99.93506				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.18500	10.18500	10.18500	99.21981				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.18500	10.18500	10.18500	99.21981				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.03930				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.74150				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.51400	11.51400	11.51400	93.33158				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.62566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	80.79181				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	85.08654				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	91.48652				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	91.63225				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.69351				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.41959				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.16228				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.41000	1.41000	1.41000	325.48827				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.14000	326.83640	1.14000	326.71913				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.15000	1.15000	1.15000	326.67343				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.86747				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.58000	113.30660	4.58000	113.25530				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.25000	73.30777	4.25000	118.04904				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	161.18568				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	160.06830				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.21000	2.21000	2.21000	321.87837				0.00	0	
Total FRS90 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 FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.50000	6.50000	6.50000	103.30651			23,400,000,000,000.00	3,600,000,000	1,800,000,00
Total FRX23 SPOT									23,400,000,000,000.00	3,600,000,000	1,800,000,00
Total For FRX23									23,400,000,000,000.00	3,600,000,000	1,800,000,00
FRX24 On 10/12/2024 Spot Bond			8.20000	106.07859	8.20000	106.05530			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.21000	108.22208	8.21000	108.19802			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.07000	103.74963	9.07000	103.72449			24,485,372,000.00	2,699,600	9,429,40
Total FRX26 SPOT									24,485,372,000.00	2,699,600	9,429,40
Total For FRX26									24,485,372,000.00	2,699,600	9,429,40
FRX27 On 07/03/2027 Spot Bond			9.08000	107.26832	9.08000	107.24243			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.97000	109.56156	8.97000	109.53501			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.94500	102.94622	9.94500	102.91862			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.42500	98.11877	10.42500	98.09123			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.42000	103.12825	10.42000	103.09964			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.60000	72.95196	11.60000	72.92948			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.89535			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.64623			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.62041				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.63794				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.64309				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.93578				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.99150				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.01934				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.01522				0.00	0	70,000,00
Total GBL05 SPOT										0.00	0	70,000,00
Total For GBL05										0.00	0	70,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.51716				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.66729				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.78358				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.57095				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.58914				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.78314				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	117.86021	3.68000	117.80984				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.67906				0.00	0	1,810,000,00
Total GRT07 SPOT										0.00	0	1,810,000,00
Total For GRT07										0.00	0	1,810,000,00
GRT17 On 17/10/2023 Spot Bond			6.83900	106.03878	6.83900	106.01930				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.84466				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.47000	106.03037	7.47000	106.00912				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.08489				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.06498				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.46514				0.00	0	60,000,00
Total GRT24G SPOT										0.00	0	60,000,00
Total For GRT24G										0.00	0	60,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.30513				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.99059				0.00	0	
Total GRT26G 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 GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.00762				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.33403				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.08312				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.47681				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.16356				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.26879				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.05113				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.05504				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.94910				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.85425				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.32936				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GRT41 SPOT									0.00	0	
Total For GRT41									0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.67092			0.00	0	
Total GRT42 SPOT									0.00	0	
Total For GRT42									0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.01094			0.00	0	
Total GRT45 SPOT									0.00	0	
Total For GRT45									0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.37596			0.00	0	40,000,00
Total GRT47 SPOT									0.00	0	40,000,00
Total For GRT47									0.00	0	40,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.43875			0.00	0	
Total GRT48 SPOT									0.00	0	
Total For GRT48									0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.27673			0.00	0	
Total GRT49 SPOT									0.00	0	
Total For GRT49									0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.28914			0.00	300,000,000	300,000,00
Total GRT50 SPOT									0.00	300,000,000	300,000,00
Total For GRT50									0.00	300,000,000	300,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.56792			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.01259			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.28283			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.65952			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.12394			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond					0.00000	99.98520				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.93339				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.82079				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.80404				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.37410				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.29288				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.94886				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.94972				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.94598				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.80000	323.84355	1.80000	323.72155				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.10000	2.10000	2.10000	332.33150				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.60500	102.11585	10.60500	102.08670				0.00	0	
Total HWAY30 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 HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.65000	80.71658	4.65000	110.19164				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			11.70500	88.08900	11.70500	88.06132				0.00	0	3,756,338,70
Total HWAY34 SPOT										0.00	0	3,756,338,70
Total For HWAY34										0.00	0	3,756,338,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.89129	100.00000	12.86245				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.74500	87.28689	11.74500	87.25938				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	12.88851	100.00000	12.85967				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.14268				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.00397				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.48066				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.18000	163.30874	2.12000	163.48986				377,010,508,000,000.00	172,940,600,000	777,619,818,90
Total I2025 SPOT										7,010,508,000,000.00	172,940,600,000	777,619,818,90
Total For I2025										7,010,508,000,000.00	172,940,600,000	777,619,818,90
I2029 On 31/03/2029 Spot Bond			3.23000	120.09588	3.21000	120.19565				402,483,840,000,000.00	124,608,000,000	217,563,771,00
Total I2029 SPOT										12,483,840,000,000.00	124,608,000,000	217,563,771,00
Total For I2029										12,483,840,000,000.00	124,608,000,000	217,563,771,00
I2033 On 28/02/2033 Spot Bond			3.97500	114.41931	3.90000	115.17408				202,154,405,445,000.00	50,856,454,200	389,727,585,20
Total I2033 SPOT										12,154,405,445,000.00	50,856,454,200	389,727,585,20
Total For I2033										12,154,405,445,000.00	50,856,454,200	389,727,585,20
I2038 On 31/01/2038 Spot Bond			4.00000	131.41138	3.98000	131.68256				470,236,400,000,000.00	117,559,100,000	403,323,975,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2038 SPOT									70,236,400,000,000.00	117,559,100,000	403,323,975,10
Total For I2038									70,236,400,000,000.00	117,559,100,000	403,323,975,10
I2046 On 31/03/2046 Spot Bond			3.98500	119.52031	3.98500	119.46825			268,934,499,500,000.00	67,486,700,000	439,578,259,70
Total I2046 SPOT									8,934,499,500,000.00	67,486,700,000	439,578,259,70
Total For I2046									8,934,499,500,000.00	67,486,700,000	439,578,259,70
I2050 On 31/12/2050 Spot Bond			4.06000	119.94134	4.00000	121.24011			840,029,130,808,000.00	206,903,726,800	470,228,732,40
Total I2050 SPOT									10,029,130,808,000.00	206,903,726,800	470,228,732,40
Total For I2050									10,029,130,808,000.00	206,903,726,800	470,228,732,40
IBG01 On 07/02/2025 Spot Bond					0.00000	100.70318			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.72978			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.87000	323.52833	1.87000	323.40585			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.02571			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.77913			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.00403			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.72828			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.28397			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.15263			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	100.63018				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.95657				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.86450				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.81244				0.00	256,000,000	64,000,000
Total IBL138 SPOT										0.00	256,000,000	64,000,000
Total For IBL138										0.00	256,000,000	64,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.62506				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.12811				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.87290				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.51468				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.53254				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.53992				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.93799				0.00	0	
Total IBL157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.86656				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.83358				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.05058				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.11853				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.15450				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.84228				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.67137				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.02251				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.05541				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.54367				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.76829				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.27275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.28079				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.24518				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.16031				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.91116				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.78607				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.76653				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.40681				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.41866				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.78564				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.34951				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.33514				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL205 On 09/12/2022 Spot Bond					0.00000	100.28710				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.32075				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.78944				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.88328				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.59710				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.53950				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.53950				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.53950				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.53950				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.30102				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.12972				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.11785				0.00	0	
Total IBL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.98397				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.94649				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.94323				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.09039				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.96976				0.00	0	130,000,00
Total IBL222 SPOT										0.00	0	130,000,00
Total For IBL222										0.00	0	130,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	100.80937				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.92096				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.55489				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	101.06796				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.40506				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.33445				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.25812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.26556				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.10903				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total IBL232 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For IBL232									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
IBL60 On 17/02/2024 Spot Bond			7.38000	108.05326	7.38000	108.03163			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL78 On 25/11/2022 Spot Bond			5.75000	102.59321	5.75000	102.57742			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	100.77700			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.48500	101.02823	9.48500	101.00280			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.91500	103.25137	10.91500	103.29545			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			10.08000	103.19001	10.08000	103.16229			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.57731			0.00	0		
Total IDCG13 SPOT									0.00	0		
Total For IDCG13									0.00	0		
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.03664			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.60267				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.77384				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.91458				0.00	0	194,000,00
Total IDCG19 SPOT										0.00	0	194,000,00
Total For IDCG19										0.00	0	194,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.22608				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.50531				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.32452				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.21212				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.81000	100.22600	8.81000	100.20239				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.58048				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.12864				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.89320				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.33042				0.00	0	
Total INLV07 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 INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.52866				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.38194				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.50343				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.02855				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.00002				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02457				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.83882				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.12276				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.77101				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.78405				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.35640				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.74649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.92954				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.25045				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.65096				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81217				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.70000	201.50693	4.70000	201.41534				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.40315				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.60000	202.55761	4.60000	202.46608				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.79058				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.46727				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.66924				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	100.77671				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.38523				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.43018				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.21703				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.37977				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.96769				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.38359				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.69216				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.12724	7.40000	100.10764				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.74314				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.84812				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.94210	7.23000	102.92184				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.86600				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.38752	7.45000	102.36688				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.35988				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.98890	3.91012	102.97794				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.18285				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.58907				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.84439				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.44799				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.35231				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.11868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.95300				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.61000	6.61000	6.61000	102.47445				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.31000	7.31000	7.31000	101.23415				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.97874				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.96546				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.52401				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.52661	8.45000	101.50366				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	102.36429	7.20000	100.45011				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.77857				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.67558				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.56885				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.36204				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.50000	5.50000	5.50000	98.94146				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.80804				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.75000	5.75000	5.75000	98.38805				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IVZ102 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IVZ102									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.15455				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.73628				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.10257				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.63486				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.19675				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.43971				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	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.98574				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.21895				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.21958				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.78364				0.00	0	500,000,00
Total KAP022 SPOT										0.00	0	500,000,00
Total For KAP022										0.00	0	500,000,00
KAP02: On 04/03/2027 Spot Bond					0.00000	100.37130				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	101.20785				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02: On 12/04/2027 Spot Bond					0.00000	101.25574				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.40863				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.56000	118.31255	9.56000	118.28254				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.17000	103.11494	7.17000	103.09507				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.24937				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.14227				0.00	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 LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.93535			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.47254			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.49510			0.00	0	2,228,000,00
Total LGL11 SPOT									0.00	0	2,228,000,00
Total For LGL11									0.00	0	2,228,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.53507			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.67400			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.68945			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.11492			0.00	1,500,000,000	500,000,00
Total MBF065 SPOT									0.00	1,500,000,000	500,000,00
Total For MBF065									0.00	1,500,000,000	500,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.68688			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.71699			0.00	10,000,000,000	5,000,000,00
Total MBF070 SPOT									0.00	10,000,000,000	5,000,000,00
Total For MBF070									0.00	10,000,000,000	5,000,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.09951			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.46201			0.00	0	500,000,00
Total MBF072 SPOT									0.00	0	500,000,00
Total For MBF072									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
MBP03: On 02/11/2022 Spot Bond					0.00000	101.06562				0.00	0	200,000,00
Total MBP038 SPOT										0.00	0	200,000,00
Total For MBP038										0.00	0	200,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.58707				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.87781				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.45277				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.97743				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.47335				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.64120				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.53554				0.00	0	5,000,000,00
Total MBP051 SPOT										0.00	0	5,000,000,00
Total For MBP051										0.00	0	5,000,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.81000	8.81000	8.81000	110.86997				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.68900	104.56766	6.68900	104.54866				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.67098				0.00	0	500,000,00
Total MMIG06 SPOT										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 For MMIG06										0.00	0	500,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.12107				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.28967				0.00	0	2,500,000,00
Total MML01 SPOT										0.00	0	2,500,000,00
Total For MML01										0.00	0	2,500,000,00
MML02 On 10/12/2026 Spot Bond			9.46000	99.84133	9.46000	99.81611				0.00	0	3,100,000,00
Total MML02 SPOT										0.00	0	3,100,000,00
Total For MML02										0.00	0	3,100,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.72679				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.71000	92.34874	9.71000	94.34010				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.57953				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.28500	99.56962	10.28500	99.54249				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.36207				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.61781				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.30799				0.00	0	500,000,00
Total MTN10 SPOT										0.00	0	500,000,00
Total For MTN10										0.00	0	500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.14248				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.86396				0.00	0	

Contract 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					0.00000	101.63889				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.27849				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.54042				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.99994				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.23485				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.42678				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.16727				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.40500	100.02519	9.40500	99.99980				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.14389				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.50138				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.43870				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	

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					0.00000	101.73499				0.00	0	26,030,000,00
Total MTN27 SPOT										0.00	0	26,030,000,00
Total For MTN27										0.00	0	26,030,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.20662				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.75195				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.11351				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.96931				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.64449				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.68243				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.68234				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.67284				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.58468				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.11826				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.14594				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 Intere
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.16939				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.19090				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.90000	101.37051	6.90000	101.35185				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.26000	106.96574	7.26000	106.94467				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.34000	104.80353	10.34000	104.77435				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.25479				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.89646				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.99150				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99633				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.88672				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.20500				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.82500	107.30461	6.82500	107.28505				0.00	0	

Contract 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			8.04000	106.78304	8.04000	106.75979			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.99500	104.82472	8.99500	104.79952			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			8.99500	105.18266	8.99500	105.15737			0.00	0	1,000,00
Total NBK20A SPOT									0.00	0	1,000,00
Total For NBK20A									0.00	0	1,000,00
NBK21/On 21/07/2027 Spot Bond			9.47000	109.20791	9.47000	109.18000		1,704,600,000,000.00	180,000,000	90,000,00	
Total NBK21A SPOT								1,704,600,000,000.00	180,000,000	90,000,00	
Total For NBK21A								1,704,600,000,000.00	180,000,000	90,000,00	
NBK22/On 19/11/2022 Spot Bond			6.16000	102.54295	6.16000	102.52606			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.93800	109.17314	7.93800	109.15004			0.00	0	1,000,00
Total NBK23A SPOT									0.00	0	1,000,00
Total For NBK23A									0.00	0	1,000,00
NBK24/On 19/11/2027 Spot Bond			8.98000	109.38087	8.98000	109.35476			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			6.58000	6.58000	6.58000	106.33075		684,320,000,000.00	104,000,000	52,000,00	
Total NBK25A SPOT								684,320,000,000.00	104,000,000	52,000,00	
Total For NBK25A								684,320,000,000.00	104,000,000	52,000,00	
NBK25/On 12/02/2025 Spot Bond					0.00000	102.83561			0.00	0	500,000,00
Total NBK25B SPOT									0.00	0	500,000,00
Total For NBK25B									0.00	0	500,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	56.12196	100.00000	55.99843			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	103.32180			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			8.87500	108.77246	8.87500	108.74680				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.21300	107.99139	6.21300	107.97315				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.38000	111.49355	8.38000	111.46828				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.85000	107.59156	6.85000	107.57154				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.38000	105.16329	6.38000	105.14534				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.30512				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.65027				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.17797				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.13500	11.13500	11.13500	78.13528				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.59129				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.90994				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.96147				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 Intere
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48413				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.76408				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.00913				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.50438				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.13386				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.25801				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.11690				0.00	0	100,000,00
Total NBK54B SPOT										0.00	0	100,000,00
Total For NBK54B										0.00	0	100,000,00
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.86343				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.09478				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.93425				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.22835				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.72231				0.00	0	

Contract 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					0.00000	100.75634				0.00	0	500,000,00
Total NBKB60 SPOT										0.00	0	500,000,00
Total For NBKB60										0.00	0	500,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.92907				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.04883				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.58624				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13097				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			10.30500	103.41268	10.30500	103.38444				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13002				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.96000	103.64175	9.96000	103.61438				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13097				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13232				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					0.00000	100.13420				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.23480				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.23480				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.66772				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.34294				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.97502				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.51522				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.48276				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.09554				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.12973				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.99975				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	99.93303				0.00	285,000,000	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1A SPOT										0.00	285,000,000	190,000,000
Total For NGLT1A										0.00	285,000,000	190,000,000
NGLT1A On 20/10/2023 Spot Bond					0.00000	104.28615				0.00	0	3,000,000
Total NGLT1B SPOT										0.00	0	3,000,000
Total For NGLT1B										0.00	0	3,000,000
NGT10A On 25/03/2024 Spot Bond					0.00000	103.12603				0.00	0	90,000,000
Total NGT103 SPOT										0.00	0	90,000,000
Total For NGT103										0.00	0	90,000,000
NGT10A On 15/01/2025 Spot Bond					0.00000	106.14518				0.00	0	3,003,200,000
Total NGT104 SPOT										0.00	0	3,003,200,000
Total For NGT104										0.00	0	3,003,200,000
NGT10A On 22/05/2025 Spot Bond					0.00000	103.76565				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10A On 05/08/2025 Spot Bond					0.00000	105.60666				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10A On 19/11/2025 Spot Bond					0.00000	104.11431				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10A On 08/09/2026 Spot Bond					0.00000	104.41020				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10A On 04/11/2026 Spot Bond					0.00000	101.17714				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11A On 27/12/2026 Spot Bond					0.00000	99.99948				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11A On 23/04/2027 Spot Bond					0.00000	101.40024				0.00	0	500,000,000
Total NGT111 SPOT										0.00	0	500,000,000
Total For NGT111										0.00	0	500,000,000
NGT1G On 16/06/2026 Spot Bond					0.00000	102.69331				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.30833			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.13346			0.00	0	3,000,000.00
Total NHM016 SPOT									0.00	0	3,000,000.00
Total For NHM016									0.00	0	3,000,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.91745			0.00	0	150,000.00
Total NHM018 SPOT									0.00	0	150,000.00
Total For NHM018									0.00	0	150,000.00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.72017			0.00	0	
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.65411			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.58608			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NI202 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	226.86076			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	215.46473			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	160.44635			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	113.87558		1,060,800,000.00	260,000,000	260,000,000	130,000.00
Total NI29 SPOT								1,060,800,000.00	260,000,000	260,000,000	130,000.00
Total For NI29								1,060,800,000.00	260,000,000	260,000,000	130,000.00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT									0.00	0	
Total For NI33									0.00	0	
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	119.99872			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			2.98000	2.98000	2.98000	160.02858				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.28495	3.45000	260.17533				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	160.82550				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.05500	3.05500	3.05500	219.52573				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.20000	217.94686	3.20000	217.85652				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.75000	93.49158	4.75000	119.70444				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.28010				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.15222				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.91464				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.47785				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.35911				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.65305				0.00	0	

Contract 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					0.00000	100.40010				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.64499				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.41205				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.63630				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.87467				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.58576				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.65390				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.06636				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	149.96396				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.85689				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.75384				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					0.00000	142.07420				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.25510				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.05166				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.70973				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.80470				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.78291				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26645				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.41690				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.77485				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.39960				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.43344				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.58887				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					0.00000	100.13495				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.23795				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.13495				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.24898				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.61648				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.43907				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.54921				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.13433				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	92.52854				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.76000				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 NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	113.25000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	111.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	110.21604				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	110.50197				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.36846				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 01/08/2022 Spot Bond					0.00000	110.50197				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	89.83982				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	84.98612				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	100.11844				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.69093				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					0.00000	100.86346				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF081 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF082 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF083 On 08/09/2022 Spot Bond					0.00000	100.29369				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF084 On 19/09/2022 Spot Bond					0.00000	100.15870				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	127.03494				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	86.99971				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.62793				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.63989				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.59597				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.50650				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.87913				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 Intert
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.67786				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.64297				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.54891				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.74799				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.56304				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.26000	103.55043	7.26000	103.53034				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.07000	205.90441	2.07000	205.82534				0.00	0	186,000,00
Total NRA023 SPOT										0.00	0	186,000,00
Total For NRA023										0.00	0	186,000,00
NRA02 On 30/11/2028 Spot Bond			11.07000	106.24005	11.07000	106.20877				0.00	0	427,725,80
Total NRA028 SPOT										0.00	0	427,725,80
Total For NRA028										0.00	0	427,725,80
NRA02 On 30/11/2028 Spot Bond			100.00000	13.51378	100.00000	13.48386				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.06998				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.09440				0.00	1,000,000,000	500,000,00
Total NTC26 SPOT										0.00	1,000,000,000	500,000,00
Total For NTC26										0.00	1,000,000,000	500,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.23580				0.00	0	

Contract 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					0.00000	100.23835				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.11423				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.94893				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.54454				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.21835				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.09632				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.26000	109.43829	8.26000	109.41422				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			6.84500	103.92975	6.84500	103.91055				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.63500	110.71649	8.63500	110.69106				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.91084				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	Opt Intere
OML12 On 12/11/2025 Spot Bond					0.00000	103.51466			0.00	300,000,000	750,000,000
Total OML12 SPOT									0.00	300,000,000	750,000,000
Total For OML12									0.00	300,000,000	750,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	100.41899			0.00	0	0
Total OML13 SPOT									0.00	0	0
Total For OML13									0.00	0	0
OML14 On 23/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	111,000,000,000
Total OML14 SPOT									10,000,000,000,000.00	10,000,000,000	111,000,000,000
Total For OML14									10,000,000,000,000.00	10,000,000,000	111,000,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.70846			0.00	0	0
Total PEP01 SPOT									0.00	0	0
Total For PEP01									0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	101.23903			0.00	0	0
Total PEP02 SPOT									0.00	0	0
Total For PEP02									0.00	0	0
PEP03 On 05/05/2024 Spot Bond					0.00000	101.51926			0.00	0	0
Total PEP03 SPOT									0.00	0	0
Total For PEP03									0.00	0	0
PEP04 On 05/05/2026 Spot Bond					0.00000	101.49017			0.00	0	0
Total PEP04 SPOT									0.00	0	0
Total For PEP04									0.00	0	0
PMM56 On 28/02/2023 Spot Bond					0.00000	100.55115			0.00	0	0
Total PMM56 SPOT									0.00	0	0
Total For PMM56									0.00	0	0
PMM57 On 08/10/2023 Spot Bond					0.00000	101.39826			0.00	0	0
Total PMM57 SPOT									0.00	0	0
Total For PMM57									0.00	0	0
PMM58 On 28/02/2025 Spot Bond					0.00000	100.51372			0.00	0	0
Total PMM58 SPOT									0.00	0	0
Total For PMM58									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.56500	107.27390	8.56000	107.26842			020,703,722,344,500.00	1,403,468,035,300	1,951,638,375,500
Total R186 SPOT									10,703,722,344,500.00	403,468,035,300	951,638,375,500
Total For R186									10,703,722,344,500.00	403,468,035,300	951,638,375,500
R197 On 07/12/2023 Spot Bond			0.80000	328.39300	0.80000	328.27819			40,425,605,840,000.00	50,532,007,300	79,086,306,600
Total R197 SPOT									10,425,605,840,000.00	50,532,007,300	79,086,306,600

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 R197									10,425,605,840,000.00	50,532,007,300	79,086,306,60
R202 On 07/12/2033 Spot Bond			3.96000	248.18868	3.93000	248.77361			297,399,807,540,000.00	75,100,961,500	128,701,779,60
Total R202 SPOT									17,399,807,540,000.00	75,100,961,500	128,701,779,60
Total For R202									17,399,807,540,000.00	75,100,961,500	128,701,779,60
R2023 On 28/02/2023 Spot Bond			5.74500	103.82176	5.66000	103.86226			393,475,050,000,000.00	68,490,000,000	333,477,600,00
Total R2023 SPOT									13,475,050,000,000.00	68,490,000,000	333,477,600,00
Total For R2023									13,475,050,000,000.00	68,490,000,000	333,477,600,00
R2030 On 31/01/2030 Spot Bond			10.08000	92.40219	10.10500	92.25592			285,485,955,728,000.00	1,318,004,559,100	1,592,236,969,30
Total R2030 SPOT									15,485,955,728,000.00	318,004,559,100	592,236,969,30
Total For R2030									15,485,955,728,000.00	318,004,559,100	592,236,969,30
R2032 On 31/03/2032 Spot Bond			10.54000	88.22829	10.56000	88.09477			499,896,584,128,000.00	1,375,701,763,200	1,899,162,617,50
Total R2032 SPOT									19,896,584,128,000.00	375,701,763,200	399,162,617,50
Total For R2032									19,896,584,128,000.00	375,701,763,200	399,162,617,50
R2035 On 28/02/2035 Spot Bond			10.87500	89.28185	10.91000	89.04219			902,601,157,812,500.00	1,002,538,037,500	1,538,473,324,20
Total R2035 SPOT									12,601,157,812,500.00	002,538,037,500	538,473,324,20
Total For R2035									12,601,157,812,500.00	002,538,037,500	538,473,324,20
R2037 On 31/01/2037 Spot Bond			11.09500	84.90790	11.11000	84.79045			238,827,053,500,000.00	1,283,355,300,000	1,407,091,500,00
Total R2037 SPOT									18,827,053,500,000.00	283,355,300,000	407,091,500,00
Total For R2037									18,827,053,500,000.00	283,355,300,000	407,091,500,00
R2040 On 31/01/2040 Spot Bond			11.20500	86.87369	11.23500	86.64994			395,336,357,500,000.00	481,511,500,000	1,225,630,200,00
Total R2040 SPOT									15,336,357,500,000.00	481,511,500,000	225,630,200,00
Total For R2040									15,336,357,500,000.00	481,511,500,000	225,630,200,00
R2044 On 31/01/2044 Spot Bond			11.22500	83.59641	11.26000	83.33671			892,934,872,205,000.00	614,069,921,800	1,889,511,790,00
Total R2044 SPOT									12,934,872,205,000.00	614,069,921,800	889,511,790,00
Total For R2044									12,934,872,205,000.00	614,069,921,800	889,511,790,00
R2048 On 28/02/2048 Spot Bond			11.17500	82.45648	11.21500	82.15683			948,471,796,820,000.00	3,395,836,402,400	1,739,269,322,40
Total R2048 SPOT									18,471,796,820,000.00	395,836,402,400	739,269,322,40
Total For R2048									18,471,796,820,000.00	395,836,402,400	739,269,322,40
R209 On 31/03/2036 Spot Bond			10.92500	68.61214	10.94500	68.48596			075,320,647,500,000.00	189,960,700,000	740,868,600,00
Total R209 SPOT									15,320,647,500,000.00	189,960,700,000	740,868,600,00
Total For R209									15,320,647,500,000.00	189,960,700,000	740,868,600,00
R210 On 31/03/2028 Spot Bond			2.70000	223.76423	2.70000	223.67448			553,427,944,560,000.00	204,973,312,800	227,897,223,30
Total R210 SPOT									13,427,944,560,000.00	204,973,312,800	227,897,223,30
Total For R210									13,427,944,560,000.00	204,973,312,800	227,897,223,30
R213 On 28/02/2031 Spot Bond			10.39500	83.16280	10.41500	83.04180			770,130,962,710,500.00	651,287,249,900	1,144,465,760,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R213 SPOT										'0,130,962,710,500.00	651,287,249,900	144,465,760,800
Total For R213										'0,130,962,710,500.00	651,287,249,900	144,465,760,800
R214 On 28/02/2041 Spot Bond			11.21000	65.56425	11.24500	65.35386				140,273,038,000,000.00	815,367,800,000	902,428,760,000
Total R214 SPOT										10,273,038,000,000.00	815,367,800,000	902,428,760,000
Total For R214										10,273,038,000,000.00	815,367,800,000	902,428,760,000
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.75998				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.51314				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.56864				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.43297				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.76607				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.10171				0.00	0	1,000,000,000
Total RDFB20 SPOT										0.00	0	1,000,000,000
Total For RDFB20										0.00	0	1,000,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02448				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.96568				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.60752				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.52282				0.00	20,000,000,000	5,000,000,000
Total RDFB24 SPOT										0.00	20,000,000,000	5,000,000,000
Total For RDFB24										0.00	20,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.71378				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.05464				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.23663				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.18762				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.94226				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.55705				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.15048				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.55301				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.55823				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.09474				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.02678				0.00	0	3,235,000,00
Total RED704 SPOT										0.00	0	3,235,000,00
Total For RED704										0.00	0	3,235,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	102.54425				0.00	450,000,000	1,835,000,00
Total RED705 SPOT										0.00	450,000,000	1,835,000,00

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 RED705									0.00	450,000,000	1,835,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	101.24303			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.50784			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.32212			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.76194			0.00	0	150,000,000
Total RES50 SPOT									0.00	0	150,000,000
Total For RES50									0.00	0	150,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.82164			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.12913			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.12173			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.12885			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.13729			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.15785			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			7.38000	103.34062	7.38000	103.32015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.23000	96.05507	11.23000	96.02639			112,300,000,000,000.00	10,000,000,000	5,000,000,00	
Total RW28 SPOT									12,300,000,000,000.00	10,000,000,000	5,000,000,00	
Total For RW28									12,300,000,000,000.00	10,000,000,000	5,000,000,00	
RW31 On 30/06/2031 Spot Bond			11.71500	94.30461	11.71500	94.27513			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	100.44206			0.00	0		
Total RWL26 SPOT									0.00	0		
Total For RWL26									0.00	0		
RWL28 On 30/06/2028 Spot Bond			10.78500	95.26306	10.78500	95.23557			0.00	0		
Total RWL28 SPOT									0.00	0		
Total For RWL28									0.00	0		
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SBK24/JIBAR SPOT									0.00	0		
Total For SBK24/JIBAR									0.00	0		
SBN02 On 02/08/2024 Spot Bond					0.00000	101.01191			0.00	0		
Total SBN02 SPOT									0.00	0		
Total For SBN02									0.00	0		
SBN03 On 03/08/2026 Spot Bond					0.00000	101.08420			0.00	0		
Total SBN03 SPOT									0.00	0		
Total For SBN03									0.00	0		
SBS20 On 15/05/2026 Spot Bond			8.95000	104.72202	8.95000	104.69710			0.00	0	17,800,00	
Total SBS20 SPOT									0.00	0	17,800,00	
Total For SBS20									0.00	0	17,800,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.60981			0.00	0		
Total SBS21 SPOT									0.00	0		
Total For SBS21									0.00	0		
SBS27 On 20/02/2024 Spot Bond			8.17000	106.52400	8.17000	106.50043			0.00	0		
Total SBS27 SPOT									0.00	0		
Total For SBS27									0.00	0		
SBS3 On 25/05/2026 Spot Bond			9.03000	98.06132	9.03000	98.03778			0.00	0		
Total SBS3 SPOT									0.00	0		
Total For SBS3									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.42000	101.83825	9.42000	101.81264				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.27000	106.39828	8.27000	106.37485				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.41500	105.29291	8.41500	105.26893				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.25500	101.18051	10.25500	101.15257				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.17500	102.61173	6.17500	102.59476				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.70500	106.88902	8.70500	106.86427				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.50500	106.79222	9.50500	106.76528				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.61000	106.35928	6.61000	106.34018				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.24523				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.92000	7.92000	7.92000	106.68224				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.34511				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.96909				0.00	5,000,000,000	2,500,000,000
Total SBS53 SPOT										0.00	5,000,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS53										0.00	5,000,000,000	2,500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.23439				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.25485				0.00	0	200,000,000
Total SBS58 SPOT										0.00	0	200,000,000
Total For SBS58										0.00	0	200,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.50811				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.08875				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.58476				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.50950				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.05678				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.02547				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.66881				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.44723				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.68285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.57322				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.19060				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.73239				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.95105				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.99994				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.92000	323.30342	1.92000	323.18059			621,696,000,000.00	323,800,000	161,900,000	
Total SBSI11 SPOT									621,696,000,000.00	323,800,000	161,900,000	
Total For SBSI11									621,696,000,000.00	323,800,000	161,900,000	
SBSI14 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	228.94604			0.00	0	500,000,000	
Total SBSI14 SPOT									0.00	0	500,000,000	
Total For SBSI14									0.00	0	500,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.35885			0.00	0		
Total SBSS01 SPOT									0.00	0	0	
Total For SBSS01									0.00	0	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.05028			0.00	0		
Total SBSS02 SPOT									0.00	0	0	
Total For SBSS02									0.00	0	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	100.98190			0.00	0	950,000,000	
Total SBT102 SPOT									0.00	0	950,000,000	
Total For SBT102									0.00	0	950,000,000	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.56421			0.00	0	161,100,000	
Total SBT103 SPOT									0.00	0	161,100,000	
Total For SBT103									0.00	0	161,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	104.71507				0.00	100,000,000	50,000,000
Total SBT104 SPOT										0.00	100,000,000	50,000,000
Total For SBT104										0.00	100,000,000	50,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.49398				0.00	100,000,000	50,000,000
Total SBT106 SPOT										0.00	100,000,000	50,000,000
Total For SBT106										0.00	100,000,000	50,000,000
SBT107 On 08/04/2027 Spot Bond					0.00000	101.90750				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.09592				0.00	0	830,000,000
Total SBT201 SPOT										0.00	0	830,000,000
Total For SBT201										0.00	0	830,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.68640				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.03000	105.20776	7.03000	105.18790				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.84262				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.23775				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					0.00000	105.94116				0.00	0	500,000,000
Total SBT207 SPOT										0.00	0	500,000,000
Total For SBT207										0.00	0	500,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.60926				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.12945				0.00	0	2,500,000,000
Total SBT209 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBT209										0.00	0	2,500,000.00
SGI006 On 11/07/2022 Spot Bond					0.00000	101.81673				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.98770				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.03638				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.51000	98.07096	9.51000	98.04579				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.66645				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.65790				0.00	0	79,000.00
Total SLRA5 SPOT										0.00	0	79,000.00
Total For SLRA5										0.00	0	79,000.00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.68927				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.68355				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.72921				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.67221				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.72921				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.71778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.79762				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.69504				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.75202				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.74629				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.35500	105.77812	7.35500	105.75724				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.52008				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.79397				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.70454				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.62272				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.85543				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.57713				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.58851				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.02355				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.17464				0.00	13,400,000,000	3,500,000,000
Total SPG005 SPOT										0.00	13,400,000,000	3,500,000,000
Total For SPG005										0.00	13,400,000,000	3,500,000,000
SPG00: On 18/06/2024 Spot Bond					0.00000	100.67023				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.26336				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.69073				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.43774				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.95106				0.00	0	500,000,000
Total SSA07 SPOT										0.00	0	500,000,000
Total For SSA07										0.00	0	500,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	99.94751				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	159.77061				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.53500	107.38850	8.53500	107.36398				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 Interc
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.90500	85.61455	9.90500	85.59206				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.65261				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.29724				0.00	0	170,000,00
Total SSN040 SPOT										0.00	0	170,000,00
Total For SSN040										0.00	0	170,000,00
SSN04 On 13/10/2023 Spot Bond			7.06000	105.33577	7.06000	105.31580				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.88000	117.86690	4.88000	117.81257				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.69909				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.97106				0.00	0	310,000,00
Total SSN046 SPOT										0.00	0	310,000,00
Total For SSN046										0.00	0	310,000,00
SSN04 On 05/04/2027 Spot Bond					0.00000	100.23112				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.83000	1.83000	1.83000	323.58618				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.01250				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.87652				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					0.00000	99.87609				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	160.26715				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	117.81257				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	114.08719				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	210.21978				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.51713				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.50879				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.22107				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.21653				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.49466				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.44831				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					0.00000	100.13002				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.27860				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.58433				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.27196				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.86770				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	229.47092				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.16029				0.00	0	300,000,00
Total SSN089 SPOT										0.00	0	300,000,00
Total For SSN089										0.00	0	300,000,00
SSN09: On 31/01/2030 Spot Bond					0.00000	99.24372				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.43112				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.54129				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.37125				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.77000	89.13463	10.77000	89.10880				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 Interest
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.12957				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.03000	208.66788	4.03000	208.57676				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98500	225.82785	4.98500	225.72347				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.71701				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	99.92962				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.25642				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.41117				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.23875				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.15107				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.32327				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.18283				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.90525				0.00	0	

Contract 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	
SSN141: On 09/11/2023 Spot Bond					0.00000	101.13757				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142: On 09/12/2022 Spot Bond					0.00000	100.34070				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146: On 21/02/2024 Spot Bond					0.00000	100.54479				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150: On 29/06/2022 Spot Bond					0.00000	101.35419				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN152: On 01/07/2022 Spot Bond					0.00000	101.33170				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN153: On 01/07/2022 Spot Bond					0.00000	101.33408				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN154: On 01/07/2022 Spot Bond					0.00000	101.32931				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155: On 30/06/2022 Spot Bond					0.00000	101.33170				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156: On 01/07/2022 Spot Bond					0.00000	101.28578				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157: On 05/07/2022 Spot Bond					0.00000	101.29038				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158: On 05/07/2022 Spot Bond					0.00000	101.29038				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					0.00000	101.27456				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.29792				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	100.27748				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	100.27479				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	100.26688				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.22887				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.22630				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.22887				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.22695				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16(On 15/09/2022 Spot Bond					0.00000	100.19644				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17(On 19/09/2022 Spot Bond					0.00000	100.15870				0.00	6,000,000,000	3,000,000,000
Total SSN170 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SSN170										0.00	6,000,000,000	3,000,000,000
SSN17(On 26/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN171 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN171										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.70287				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.12427				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.05000	102.02529	9.05000	102.00062				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.53530				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.57995				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.57805				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.58564				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.60160				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.59211				0.00	0	2,660,000,00
Total T17A22 SPOT										0.00	0	2,660,000,00
Total For T17A22										0.00	0	2,660,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.60160				0.00	0	230,000,00
Total T17A23 SPOT										0.00	0	230,000,00
Total For T17A23										0.00	0	230,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	102.51608	7.21000	102.49602				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.69306	7.72000	102.67158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.72655				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.85309				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.43374				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.32779				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.76461				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.93822				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.55918				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.96881				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.05807				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.47428				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.89497				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.04724				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.87645				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.99986				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.30594				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.45503				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.62870				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.69261				0.00	7,800,000,000	7,800,000,000
Total TFS172 SPOT										0.00	7,800,000,000	7,800,000,000
Total For TFS172										0.00	7,800,000,000	7,800,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.61807				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.91876				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.58871				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.59804				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.64172				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.71304				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72426				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.68633				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.79130				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.66355				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.25515				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.01233				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.86537				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.62331				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.79825				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.96001	8.49000	102.93636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.68014				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.60658				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.62084				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.60373				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.01219	5.76000	101.99619				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.62462				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.85388				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.66069				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.65405				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.69959				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.68726				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

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					0.00000	100.85777				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.93814				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.89088				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.64425				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.63004				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.62530				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.67835				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.65657				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.65373				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.85235				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.81740				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.79567				0.00	0	
Total TH17D3 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 TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.53531				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.54960				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.34032				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.46000	103.25900	6.46000	103.24094				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.38000	107.34182	7.38000	107.32069				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.36405				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.34643				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.03000	102.23551	9.03000	102.21085				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.36576				0.00	0	3,600,000,00
Total TL29 SPOT										0.00	0	3,600,000,00
Total For TL29										0.00	0	3,600,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.95468				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.02876				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.02774				0.00	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 TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.53000	105.67662	7.53000	105.65539				150,600,000,000,000.00	20,000,000,000	8,880,000,000
Total TN23 SPOT										50,600,000,000,000.00	20,000,000,000	8,880,000,000
Total For TN23										50,600,000,000,000.00	20,000,000,000	8,880,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	41.84183	100.00000	41.74973				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.41000	103.60303	9.41000	103.57672				0.00	0	1,646,769,600
Total TN25 SPOT										0.00	0	1,646,769,600
Total For TN25										0.00	0	1,646,769,600
TN25/R On 19/08/2025 Spot Bond			100.00000	19.75458	100.00000	19.71039				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.66000	94.00166	10.66000	93.97514				0.00	0	18,564,363,200
Total TN27 SPOT										0.00	0	18,564,363,200
Total For TN27										0.00	0	18,564,363,200
TN27/R On 14/11/2027 Spot Bond			100.00000	10.99079	100.00000	10.96660				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.03500	100.39541	11.03500	100.37225				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.70500	95.97688	11.70500	95.94706				0.00	0	900,000,000
Total TN30 SPOT										0.00	0	900,000,000
Total For TN30										0.00	0	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.19942	8.00000	117.17430				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.11700	99.66995	12.11700	99.64476				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.50500	89.80341	12.50500	89.77366				0.00	0	620,000,000
Total TN40 SPOT										0.00	0	620,000,000
Total For TN40										0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	102.31514	10.75000	102.28588				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.86237				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.92689				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.23000	102.94002	5.23000	104.37325				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.12109				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.12015				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.12207				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.12488				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.37134	7.61000	100.14295				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.10828				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.38277				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.77000	101.88816	6.77000	101.86974				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.65590				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.83195				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.55395				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.24551				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.06000	105.48209	7.06000	105.46210				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.24551				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.76789	8.62000	101.74442				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.66958				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.98871				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.13536				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.12975				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.16616				0.00	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 TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.16616				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.86788				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.34055				0.00	0	310,000,00
Total TSP261 SPOT										0.00	0	310,000,00
Total For TSP261										0.00	0	310,000,00
TSP262 On 13/02/2023 Spot Bond					0.00000	96.15906				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.55818				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.45719				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.21626				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.88589				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.08407				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.99403				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.88476				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					0.00000	100.51618				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.48668				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.45795				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.35586				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.28120				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.86000	104.71689	10.86000	104.68680				0.00	0	953,102,50
Total UG26 SPOT										0.00	0	953,102,50
Total For UG26										0.00	0	953,102,50
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.64366				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.71780				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.66078				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.73491				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.75202				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.77938				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.90012				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.92288				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.34280				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.51684				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.11748				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.63999				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.65745				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.58364				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.81203				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.22954				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.57e+017	174,064,655,631,400	167,219,972,500
Total for SPOT :										1.57e+017	174,064,655,631,400	167,219,972,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.573865248e+017	064,655,642,719	167,221,214,78
Total Options									0.000000000	0	129,00
Grand Total:									1.57e+017	064,655,642,719	167,221,343,78