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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.17772	73.33459	12.16453	73.39723			0.00	0	
ES33 On 02/02/2023 Bond Future			12.37949	74.60460	12.36562	74.66881			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.55019	72.27271	12.53556	72.33894			0.00	0	
ES33 On 03/08/2023 Bond Future			12.70833	73.77597	12.69297	73.84405			0.00	0	
ES33 On 02/11/2023 Bond Future			12.92023	71.33233	12.90422	71.40149			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.50751	71.29908	12.49930	71.34406			0.00	0	
ES42 On 02/02/2023 Bond Future			12.68490	72.53511	12.67625	72.58140			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.84270	69.69345	12.83355	69.74139			0.00	0	
ES42 On 03/08/2023 Bond Future			12.98491	71.14639	12.97531	71.19578			0.00	0	
ES42 On 02/11/2023 Bond Future			13.17292	68.18370	13.16294	68.23380			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/11/2022 Bond Future			166.56936	166.56936	166.55190	166.55190			0.00	0	7,56

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			167.75363	167.75363	167.73702	167.73702			0.00	0	1,97
I2025	On	04/05/2023	Bond Future			171.03492	171.03492	171.01954	171.01954			0.00	0	
I2025	On	03/08/2023	Bond Future			172.81956	172.81956	172.80500	172.80500			0.00	0	
I2025	On	02/11/2023	Bond Future			175.97996	175.97996	175.96475	175.96475			0.00	0	
Total I2025 Future												0.00	0	9,48
Total For I2025												0.00	0	9,48
I2029	On	03/11/2022	Bond Future			120.88106	120.88106	120.86385	120.86385			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			122.97387	122.97387	122.95723	122.95723			0.00	0	7,24
I2029	On	04/05/2023	Bond Future			124.08038	124.08038	124.06456	124.06456			0.00	0	
I2029	On	03/08/2023	Bond Future			126.65360	126.65360	126.63828	126.63828			0.00	0	
I2029	On	02/11/2023	Bond Future			127.62598	127.62598	127.61011	127.61011			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			113.73678	113.73678	113.66573	113.66573			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			115.70564	115.70564	115.63409	115.63409			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			116.58400	116.58400	116.51225	116.51225			0.00	0	
I2033	On	03/08/2023	Bond Future			119.00144	119.00144	118.92889	118.92889			0.00	0	
I2033	On	02/11/2023	Bond Future			119.74480	119.74480	119.67069	119.67069			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			128.67300	128.67300	128.63596	128.63596			0.00	0	5,48
I2038	On	02/02/2023	Bond Future			128.98897	128.98897	128.95227	128.95227			0.00	0	
I2038	On	04/05/2023	Bond Future			131.51280	131.51280	131.47666	131.47666			0.00	0	
I2038	On	03/08/2023	Bond Future			132.25865	132.25865	132.22251	132.22251			0.00	0	
I2038	On	02/11/2023	Bond Future			134.67654	134.67654	134.63960	134.63960			0.00	0	
Total I2038 Future												0.00	0	5,48
Total For I2038												0.00	0	5,48
I2046	On	03/11/2022	Bond Future			114.58332	114.58332	114.56414	114.56414			0.00	0	15,98
I2046	On	02/02/2023	Bond Future			116.56725	116.56725	116.54863	116.54863			0.00	0	
I2046	On	04/05/2023	Bond Future			116.80770	116.80770	116.78961	116.78961			0.00	0	
I2046	On	03/08/2023	Bond Future			119.23147	119.23147	119.21397	119.21397			0.00	0	
I2046	On	02/11/2023	Bond Future			119.29941	119.29941	119.28121	119.28121			0.00	0	
Total I2046 Future												0.00	0	15,98
Total For I2046												0.00	0	15,98
I2050	On	03/11/2022	Bond Future			117.04823	117.04823	116.92274	116.92274			6,437,652.65	55	11,77
I2050	On	02/02/2023	Bond Future			116.95155	116.95155	116.82472	116.82472			0.00	0	
I2050	On	04/05/2023	Bond Future			119.24002	119.24002	119.11164	119.11164			0.00	0	
I2050	On	03/08/2023	Bond Future			119.51185	119.51185	119.38179	119.38179			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			121.69674	121.69674	121.56398	121.56398			0.00	0	
Total I2050 Future												6,437,652.65	55	11,71
Total For I2050												6,437,652.65	55	11,71
R186	On	03/11/2022	Bond Future			9.04198	108.91681	9.02283	108.98349		4.98	2,178,336.20	20	64,28
R186	On	02/02/2023	Bond Future			9.21038	105.47996	9.18947	105.54851		5.19	0.00	0	
R186	On	04/05/2023	Bond Future			9.32651	107.52284	9.30350	107.59376		4.94	0.00	0	
R186	On	03/08/2023	Bond Future			9.41357	104.42918	9.38825	104.50232		4.85	0.00	0	
R186	On	02/11/2023	Bond Future			9.61138	106.31266	9.58373	106.38688		4.54	0.00	0	
Total R186 Future												2,178,336.20	20	64,28
R186	On	03/11/2022	Bond Future	8.55	Call			361.87000	0.36187	330,280	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,025.18000	2.02518	2,060,270	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			824.09000	0.82409	775,160	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,218.03000	1.21803	1,235,780	5.08	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			143.58000	0.14358	126,350	4.77	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,951.29000	2.95129	3,000,740	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			343.38000	0.34338	312,780	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,077.77000	2.07777	2,113,850	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			352.46000	0.35246	321,370	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,051.30000	2.05130	2,086,890	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,311.69000	3.31169	3,355,980	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			451.33000	0.45133	426,820	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,284.92000	3.28492	3,328,960	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			436.88000	0.43688	412,880	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,338.34000	3.33834	3,382,890	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			444.17000	0.44417	419,910	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,125.43000	1.12543	1,089,210	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,598.43000	2.59843	2,633,130	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,138.55000	1.13855	1,102,090	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,580.18000	2.58018	2,614,640	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,112.74000	1.11274	1,076,750	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,617.13000	2.61713	2,652,060	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,680.39000	2.68039	2,628,750	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,670.07000	1.67007	1,691,570	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,698.93000	2.69893	2,647,130	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,660.07000	1.66007	1,681,410	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,661.91000	2.66191	2,610,410	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,680.14000	1.68014	1,701,780	5.26	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,889.25000	1.88925	1,847,300	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,438.20000	2.43820	2,470,470	4.61	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 Intert
R186	On	02/11/2023	Bond Future	9.39	Call			1,903.75000	1.90375	1,861,640	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,425.67000	2.42567	2,457,780	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,918.30000	1.91830	1,876,030	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,413.20000	2.41320	2,445,150	4.62	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												2,178,336.20	20	72,90
R197	On	03/11/2022	Bond Future			337.13613	337.13613	337.11279	337.11279			0.00	0	83
R197	On	02/02/2023	Bond Future			334.15218	334.15218	334.13071	334.13071			0.00	0	
R197	On	04/05/2023	Bond Future			340.69169	340.69169	340.67297	340.67297			0.00	0	
R197	On	03/08/2023	Bond Future			338.61923	338.61923	338.60241	338.60241			0.00	0	
R197	On	02/11/2023	Bond Future			344.80753	344.80753	344.78961	344.78961			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			248.28191	248.28191	248.91912	248.91912			0.00	0	6,14
R202	On	02/02/2023	Bond Future			247.89500	247.89500	248.54490	248.54490			0.00	0	46
R202	On	04/05/2023	Bond Future			252.74472	252.74472	253.40959	253.40959			0.00	0	
R202	On	03/08/2023	Bond Future			253.13124	253.13124	253.81161	253.81161			0.00	0	
R202	On	02/11/2023	Bond Future			257.75905	257.75905	258.45141	258.45141			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.41730	101.56342	7.24716	101.61529		0.35	0.00	0	24,22
Total R2023 Future												0.00	0	24,22
R2023	On	03/11/2022	Bond Future	6.25	Call			0.02000	0.00002	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			305.09000	0.30509	356,940	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.03000	0.00003	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			302.04000	0.30204	353,880	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.03000	0.00003	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			298.97000	0.29897	350,810	0.21	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	24,22
R2030	On	03/11/2022	Bond Future			10.43976	89.97828	10.41576	90.08863		9.07	0.00	0	66,78
R2030	On	02/02/2023	Bond Future			10.60919	87.50888	10.58383	87.62173		9.37	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.74958	89.20486	10.72271	89.32079		9.00	0.00	0	
R2030	On	03/08/2023	Bond Future			10.87848	87.03111	10.85003	87.15001		8.94	0.00	0	
R2030	On	02/11/2023	Bond Future			11.06110	88.60043	11.03116	88.72130		8.43	0.00	0	
Total R2030 Future												0.00	0	71,98
R2030	On	03/11/2022	Bond Future	11.57	Call			5,362.19000	5.36219	5,247,350	10.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			248.97000	0.24897	244,480	10.80	0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 03/11/2022 Bond Future	10.09	Put			2,349.45000	2.34945	2,395,540	8.88	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			851.65000	0.85165	786,660	8.90	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,320.04000	2.32004	2,365,400	8.90	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,039.26000	1.03926	967,240	9.01	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,039.27000	2.03927	2,077,600	9.01	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			325.97000	0.32597	289,670	8.49	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,699.46000	3.69946	3,773,510	8.49	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			816.84000	0.81684	753,300	8.87	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,379.28000	2.37928	2,426,090	8.87	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			834.05000	0.83405	769,790	8.88	0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			1,108.28000	1.10828	1,121,260	10.42	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,113.70000	1.11370	1,060,120	9.18	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,809.76000	3.80976	3,869,030	9.18	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,129.01000	1.12901	1,075,010	9.19	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,748.24000	3.74824	3,806,650	9.20	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			847.85000	0.84785	802,440	9.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,428.68000	4.42868	4,496,120	9.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			886.68000	0.88668	839,990	9.09	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.16	Put			1,332.76000	1.33276	1,349,920	10.23	0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			4,437.52000	4.43752	4,337,650	10.42	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			3,966.95000	3.96695	4,028,380	9.15	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			325.44000	0.32544	301,790	8.95	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,773.14000	6.77314	6,862,340	8.95	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			687.56000	0.68756	647,850	9.02	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,778.81000	3.77881	3,837,660	9.19	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,144.68000	1.14468	1,090,240	9.20	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,462.87000	4.46287	4,530,730	9.06	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			176.89000	0.17689	162,010	9.16	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,549.14000	8.54914	8,647,110	9.16	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			254.67000	0.25467	234,990	9.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			4,327.08000	4.32708	4,393,240	9.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,039.11000	1.03911	987,690	9.15	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,851.64000	3.85164	3,755,950	10.23	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,486.00000	7.48600	7,579,170	9.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			271.02000	0.27102	250,390	9.01	0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			7,305.67000	7.30567	7,397,890	9.01	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,927.35000	4.92735	5,000,490	9.02	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			835.17000	0.83517	790,180	9.06	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,082.16000	5.08216	4,978,690	10.63	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			910.52000	0.91052	919,900	10.63	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	11.12	Call			3,732.12000	3.73212	3,637,410	10.19		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,385.11000	1.38511	1,403,250	10.19		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			7,995.35000	7.99535	7,886,800	10.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			730.54000	0.73054	737,920	10.79		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.54	Call			2,338.91000	2.33891	2,269,280	9.03		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,132.39000	3.13239	3,178,690	9.03		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,581.94000	2.58194	2,508,800	9.12		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.34	Call			4,364.19000	4.36419	4,272,630	9.72		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,749.45000	1.74945	1,773,820	9.72		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.42	Call			2,090.61000	2.09061	2,024,920	8.95		0.00	0	4
R2030 On 04/05/2023 Bond Future	10.42	Put			3,410.20000	3.41020	3,460,440	8.95		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,296.02000	2.29602	2,227,040	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,034.50000	1.03450	1,046,820	10.37		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.53	Call			2,317.41000	2.31741	2,248,110	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,154.58000	3.15458	3,201,210	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			925.62000	0.92562	885,250	8.57		0.00	0	4
R2030 On 04/05/2023 Bond Future	9.67	Put			5,624.76000	5.62476	5,700,320	8.57		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,055.45000	1.05545	1,011,500	8.61		0.00	0	3
R2030 On 04/05/2023 Bond Future	10.65	Put			2,896.62000	2.89662	2,939,410	9.12		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,350.54000	1.35054	1,299,260	8.68		0.00	0	1,0
R2030 On 04/05/2023 Bond Future	10.00	Put			4,543.02000	4.54302	4,607,670	8.68		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			433.15000	0.43315	409,560	8.67		0.00	0	3
R2030 On 04/05/2023 Bond Future	9.03	Put			8,145.28000	8.14528	8,237,620	8.67		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			828.09000	0.82809	790,590	8.55		0.00	0	1
R2030 On 04/05/2023 Bond Future	10.52	Put			3,176.91000	3.17691	3,223,860	9.02		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			681.40000	0.68140	688,160	10.79		0.00	0	3
R2030 On 04/05/2023 Bond Future	11.62	Call			5,187.71000	5.18771	5,090,580	9.98		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,419.70000	1.41970	1,438,500	9.98		0.00	0	3
R2030 On 04/05/2023 Bond Future	12.04	Call			6,495.23000	6.49523	6,391,620	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,943.61000	5.94361	6,022,040	8.55		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			5,248.89000	5.24889	5,320,870	8.61		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			8,216.27000	8.21627	8,107,100	10.79		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,297.37000	2.29737	2,329,340	9.65		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,188.62000	2.18862	2,126,590	8.87		0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.65	Call			2,691.31000	2.69131	2,622,060	9.06		0.00	0	3
R2030 On 03/08/2023 Bond Future	10.65	Put			3,533.07000	3.53307	3,582,720	9.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,325.78000	2.32578	2,358,180	9.63		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,371.27000	4.37127	4,284,560	9.64		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,311.37000	2.31137	2,343,560	9.64		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,397.84000	4.39784	4,310,910	9.65		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2030	On	03/08/2023	Bond Future	12.59	Call		7.96269000	7.96269	7,856,660	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,054.05000	1.05405	1,066,920	10.63	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		8,848.37000	8.84837	8,739,350	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		819.85000	0.81985	829,730	10.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		4,345.09000	4.34509	4,258,590	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,096.90000	4.09690	4,153,770	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,758.27000	3.75827	3,810,580	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,858.07000	2.85807	2,790,030	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,798.42000	3.79842	3,851,250	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,879.08000	2.87908	2,810,780	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,778.49000	3.77849	3,831,060	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,899.78000	2.89978	2,831,220	8.48	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											0.00	0	93,4
R2032	On	03/11/2022	Bond Future			10.89191	85.56727	10.86801	85.69133	11.16	1,369,076.32	16	157,1
R2032	On	02/02/2023	Bond Future			11.05669	87.02876	11.03161	87.15554	11.24	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.19196	84.55369	11.16559	84.68378	11.47	0.00	0	
R2032	On	03/08/2023	Bond Future			11.31196	86.29399	11.28428	86.42739	11.00	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.48605	83.69461	11.45712	83.83022	10.86	0.00	0	
Total R2032 Future											1,369,076.32	16	159,7
R2032	On	03/11/2022	Bond Future	9.31	Call		24.85000	0.02485	19,670	9.92	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		8,659.52000	8.65952	8,778,400	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		190.65000	0.19065	184,990	13.51	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call		1,239.61000	1.23961	1,156,270	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		758.64000	0.75864	759,840	12.25	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call		457.64000	0.45764	410,520	10.39	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put		7,797.25000	7.79725	7,913,180	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		4,096.77000	4.09677	3,971,760	12.40	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		649.84000	0.64984	648,890	12.40	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call		7,214.88000	7.21488	7,085,160	13.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,642.75000	2.64275	2,691,240	10.87	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call		199.60000	0.19960	172,910	10.07	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put		2,329.59000	2.32959	2,370,310	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,262.83000	1.26283	1,178,730	11.04	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put		2,299.99000	2.29999	2,339,950	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call		3,712.01000	3.71201	3,589,150	12.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		401.67000	0.40167	358,390	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,188.82000	4.18882	4,269,600	10.33	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		3,970.07000	3.97007	4,047,010	10.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/11/2022	Bond Future	10.49	Call			884.59000	0.88459	814,670	10.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,879.24000	2.87924	2,933,380	10.77	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,022.13000	1.02213	946,560	10.87	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			29.93000	0.02993	23,880	9.92	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,369.93000	8.36993	8,487,940	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			42.93000	0.04293	34,800	9.91	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,321.22000	5.32122	5,418,590	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			350.79000	0.35079	311,240	10.28	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,413.78000	4.41378	4,498,290	10.28	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,290.21000	1.29021	1,229,450	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,568.09000	4.56809	4,634,110	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,474.22000	1.47422	1,408,640	10.98	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,222.02000	4.22202	4,283,220	10.98	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,825.80000	1.82580	1,752,140	11.16	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			998.13000	0.99813	946,050	10.73	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,240.92000	5.24092	5,315,620	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,255.29000	1.25529	1,195,490	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,639.69000	4.63969	4,706,670	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,272.67000	1.27267	1,212,400	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			560.25000	0.56025	561,630	13.59	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			294.40000	0.29440	271,930	10.48	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,711.58000	8.71158	8,815,890	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			625.55000	0.62555	587,080	10.54	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,507.87000	6.50787	6,596,180	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			913.78000	0.91378	864,500	10.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,682.17000	3.68217	3,735,290	11.16	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,320.21000	1.32021	1,333,230	12.53	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,689.16000	8.68916	8,563,760	13.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,481.32000	5.48132	5,558,820	10.69	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			222.89000	0.22289	204,680	10.51	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,563.82000	9.56382	9,672,390	10.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,603.79000	4.60379	4,670,300	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,761.02000	4.76102	4,650,610	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,515.32000	1.51532	1,531,690	12.35	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,281.97000	5.28197	5,168,210	12.53	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			589.92000	0.58992	594,150	13.62	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			2,022.64000	2.02264	1,955,550	11.14	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,774.95000	4.77495	4,837,950	11.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,565.54000	2.56554	2,489,250	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,042.12000	4.04212	4,095,920	11.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.88	Call		2,588.82000	2.58882	2,512,170	11.36		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,612.48000	2.61248	2,535,480	11.37		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,988.08000	3.98808	4,041,170	11.37		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,870.43000	3.87043	3,777,670	11.86		0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,869.03000	2.86903	2,906,360	11.86		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,847.53000	10.84753	10,721,670	13.62		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,014.89000	4.01489	4,068,330	11.36		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,863.72000	2.86372	2,899,310	11.69		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,147.64000	5.14764	5,049,600	11.70		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,846.94000	2.84694	2,882,300	11.70		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,538.01000	5.53801	5,437,050	11.82		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,635.77000	2.63577	2,668,210	11.82		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,088.53000	5.08853	4,990,960	11.68		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,880.90000	2.88090	2,916,730	11.68		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,117.90000	5.11790	5,020,090	11.69		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,467.20000	3.46720	3,389,050	10.84		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,589.75000	4.58975	4,647,210	10.84		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,490.80000	3.49080	3,412,380	10.85		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,565.61000	4.56561	4,622,800	10.85		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,514.11000	3.51411	3,435,420	10.85		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,541.21000	4.54121	4,598,130	10.85		0.00	0	
Total R2032 Option											0.00	0	24,46	
Total For R2032											1,369,076.32	16	184,22	
R2035	On	03/11/2022	Bond Future			11.19935	86.33592	11.19083	86.38588	12.70		0.00	0	59,26
R2035	On	02/02/2023	Bond Future			11.35960	87.80942	11.35062	87.86083	12.94	122,933,188.00		1,400	106,33
R2035	On	04/05/2023	Bond Future			11.48578	85.00715	11.47630	85.06036	13.34		0.00	0	
R2035	On	03/08/2023	Bond Future			11.60005	86.75528	11.59007	86.81023	12.92		0.00	0	
R2035	On	02/11/2023	Bond Future			11.76335	83.82218	11.75299	83.87790	12.98		0.00	0	
Total R2035 Future											122,933,188.00	1,400	165,56	
R2035	On	03/11/2022	Bond Future	9.82	Call		64.49000	0.06449	55,870	11.46		0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,678.88000	8.67888	8,720,220	11.46		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		301.83000	0.30183	275,970	11.77		0.00	0	97
R2035	On	03/11/2022	Bond Future	11.15	Call		1,919.72000	1.91972	1,854,650	12.94		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,159.69000	2.15969	2,144,580	12.94		0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,330.94000	8.33094	8,268,050	15.30		0.00	0	
R2035	On	03/11/2022	Bond Future	11.05	Call		1,630.42000	1.63042	1,568,620	12.78		0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		2,462.25000	2.46225	2,450,410	12.78		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,859.87000	1.85987	1,795,400	12.91		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,369.51000	4.36951	4,379,870	12.08		0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.14	Call			1,889.67000	1.88967	1,824,900	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,188.57000	2.18857	2,173,760	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Put			5,764.87000	5.76487	5,788,970	11.77		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			613.66000	0.61366	574,060	12.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,217.75000	2.21775	2,203,240	12.91		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			203.60000	0.20360	190,670	15.30		0.00	0	9;
R2035 On 03/11/2022 Bond Future	10.99	Call			1,469.19000	1.46919	1,409,620	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,658.95000	2.65895	2,649,340	12.69		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.88	Put			4,582.56000	4.58256	4,589,620	12.48		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,242.21000	2.24221	2,193,770	12.68		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.05	Put			3,989.40000	3.98940	3,992,370	12.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,268.48000	2.26848	2,219,810	12.70		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,453.71000	5.45371	5,466,560	12.25		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.86	Call			1,778.65000	1.77865	1,734,810	12.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,656.80000	4.65680	4,664,370	12.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,801.58000	1.80158	1,757,480	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			574.91000	0.57491	564,360	15.60		0.00	0	9;
R2035 On 02/02/2023 Bond Future	10.88	Call			1,824.45000	1.82445	1,780,100	12.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			7,124.02000	7.12402	7,146,930	11.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,251.91000	1.25191	1,214,990	12.20		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,712.14000	5.71214	5,726,630	12.20		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,324.76000	1.32476	1,286,740	12.23		0.00	0	3;
R2035 On 02/02/2023 Bond Future	11.06	Put			3,956.72000	3.95672	3,959,460	12.70		0.00	0	5;
R2035 On 02/02/2023 Bond Future	10.66	Call			1,362.16000	1.36216	1,323,600	12.25		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Put			9,875.62000	9.87562	9,909,970	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			377.97000	0.37797	360,080	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,635.23000	9.63523	9,668,750	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			405.02000	0.40502	386,280	11.88		0.00	0	3;
R2035 On 02/02/2023 Bond Future	10.87	Put			4,619.68000	4.61968	4,626,990	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			787.44000	0.78744	758,940	11.93		0.00	0	9;
R2035 On 02/02/2023 Bond Future	11.98	Call			5,279.70000	5.27970	5,217,990	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,782.58000	1.78258	1,772,280	13.93		0.00	0	3;
R2035 On 02/02/2023 Bond Future	13.22	Call			10,373.91000	10.37391	10,311,950	15.60		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,397.36000	9.39736	9,430,030	11.88		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			5,538.96000	5.53896	5,552,350	12.23		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			352.40000	0.35240	335,340	11.88		0.00	0	5;
R2035 On 02/02/2023 Bond Future	11.94	Call			5,128.72000	5.12872	5,067,270	13.87		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,847.59000	1.84759	1,837,550	13.87		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,007.60000	3.00760	2,961,900	13.25		0.00	0	4;
R2035 On 04/05/2023 Bond Future	11.17	Put			4,752.82000	4.75282	4,760,330	13.25		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2035 On 04/05/2023 Bond Future	11.20	Call			3,088.15000	3.08815	3,041,960	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,660.17000	4.66017	4,667,190	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,115.14000	3.11514	3,068,780	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			714.39000	0.71439	693,430	12.47		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,598.55000	10.59855	10,630,800	12.47		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,399.79000	1.39979	1,368,350	12.58		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,641.54000	7.64154	7,663,310	12.58		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,714.07000	1.71407	1,678,990	12.71		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,207.14000	1.20714	1,199,520	15.69		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Put			4,599.07000	4.59907	4,605,760	13.31		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,257.56000	7.25756	7,198,510	14.82		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,984.56000	1.98456	1,978,720	14.82		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,041.27000	10.04127	9,980,440	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			6,846.81000	6.84681	6,864,940	12.71		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,629.54000	4.62954	4,636,390	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,142.24000	3.14224	3,095,720	13.31		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,699.23000	5.69923	5,647,040	13.66		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,590.18000	3.59018	3,592,940	13.66		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,731.90000	5.73190	5,679,620	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,569.77000	3.56977	3,572,440	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,764.31000	5.76431	5,711,940	13.69		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,549.15000	3.54915	3,551,730	13.69		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,726.55000	5.72655	5,740,000	12.92		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,910.42000	3.91042	3,868,390	12.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,785.58000	5.78558	5,799,270	12.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,936.53000	3.93653	3,894,380	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,756.18000	5.75618	5,769,750	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,962.37000	3.96237	3,920,100	12.92		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										122,933,188.00	1,400	178,73
R2037 On 03/11/2022 Bond Future			11.35616	82.35414	11.34761	82.40485		13.58		0.00	0	66,0
R2037 On 02/02/2023 Bond Future			11.50564	79.50432	11.49665	79.55649		14.59		0.00	0	71,4
R2037 On 04/05/2023 Bond Future			11.63224	81.04611	11.62277	81.10006		14.34		0.00	0	
R2037 On 03/08/2023 Bond Future			11.75024	78.45496	11.74029	78.51062		14.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.90111	79.86893	11.89080	79.92542		13.99		0.00	0	
Total R2037 Future										0.00	0	137,45
R2037 On 03/11/2022 Bond Future	11.32	Put			2,139.64000	2.13964	2,124,170	13.70		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			1,914.44000	1.91444	1,848,850	13.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,197.66000	2.19766	2,182,780	13.66		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/11/2022 Bond Future	11.31	Call			1,944.89000	1.94489	1,879,000	13.68		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,168.50000	2.16850	2,153,320	13.68		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			1,975.57000	1.97557	1,909,390	13.70		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,921.87000	1.92187	1,875,860	14.27		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,700.78000	4.70078	4,706,940	14.27		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,945.77000	1.94577	1,899,520	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,663.64000	4.66364	4,669,560	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,970.04000	1.97004	1,923,530	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,626.94000	4.62694	4,632,600	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			2,093.24000	2.09324	2,045,490	14.37		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			4,446.27000	4.44627	4,450,690	14.37		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,821.37000	4.82137	4,759,340	15.69		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			2,142.03000	2.14203	2,132,170	15.69		0.00	0	63
R2037 On 04/05/2023 Bond Future	11.03	Call			2,338.60000	2.33860	2,297,300	13.80		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,826.41000	5.82641	5,839,060	13.80		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,884.78000	4.88478	4,892,540	14.10		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,039.99000	3.03999	2,993,630	14.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,852.74000	4.85274	4,860,330	14.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,067.04000	3.06704	3,020,510	14.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,820.89000	4.82089	4,828,310	14.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,431.63000	4.43163	4,378,440	14.69		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,542.91000	3.54291	3,543,670	14.69		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,671.29000	11.67129	11,609,840	16.97		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			897.98000	0.89798	890,480	16.97		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			3,013.07000	3.01307	2,966,880	14.10		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,754.53000	5.75453	5,701,530	15.36		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,670.93000	3.67093	3,673,590	15.36		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,787.24000	5.78724	5,734,150	15.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,649.87000	3.64987	3,652,440	15.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,820.01000	5.82001	5,766,840	15.39		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,628.93000	3.62893	3,631,420	15.39		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,865.21000	5.86521	5,878,740	13.82		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,046.97000	4.04697	4,003,880	13.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,835.32000	5.83532	5,848,720	13.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,993.76000	3.99376	3,950,920	13.81		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,895.59000	5.89559	5,909,240	13.81		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,020.15000	4.02015	3,977,190	13.82		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										0.00	0	139,96

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040 On 03/11/2022 Bond Future			11.45220	84.14570	11.43843	84.23348		14.42		0.00	0	61,7
R2040 On 02/02/2023 Bond Future			11.59723	81.07614	11.58283	81.16601		15.52		0.00	0	64,0
R2040 On 04/05/2023 Bond Future			11.72006	82.64868	11.70499	82.74108		15.27		0.00	0	
R2040 On 03/08/2023 Bond Future			11.83460	79.84029	11.81886	79.93514		15.65		0.00	0	
R2040 On 02/11/2023 Bond Future			11.97974	81.27906	11.96343	81.37540		14.95		0.00	0	
Total R2040 Future										0.00	0	125,7
R2040 On 03/11/2022 Bond Future	10.10	Call			82.13000	0.08213	70,280	12.99		0.00	0	2,2
R2040 On 03/11/2022 Bond Future	10.10	Put			9,370.21000	9.37021	9,446,140	12.99		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			516.96000	0.51696	473,620	13.54		0.00	0	1,0
R2040 On 03/11/2022 Bond Future	12.52	Put			466.53000	0.46653	450,500	16.68		0.00	0	1,0
R2040 On 03/11/2022 Bond Future	11.50	Put			2,084.10000	2.08410	2,079,440	14.87		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			662.98000	0.66298	612,640	13.68		0.00	0	2,2
R2040 On 03/11/2022 Bond Future	10.80	Put			4,900.80000	4.90080	4,938,240	13.68		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			4,491.19000	4.49119	4,387,160	15.77		0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			1,028.09000	1.02809	1,011,840	15.77		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,933.33000	6.93333	6,829,520	16.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,411.87000	2.41187	2,412,010	14.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,134.67000	2.13467	2,046,550	14.69		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,380.45000	2.38045	2,380,110	14.69		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,167.65000	2.16765	2,079,070	14.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,349.36000	2.34936	2,348,560	14.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,475.46000	2.47546	2,383,020	14.87		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Put			5,449.45000	5.44945	5,493,890	13.54		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,530.75000	1.53075	1,453,350	14.33		0.00	0	1,0
R2040 On 03/11/2022 Bond Future	11.20	Put			3,074.51000	3.07451	3,084,890	14.33		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			1,819.08000	1.81908	1,736,000	14.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Put			2,709.86000	2.70986	2,714,560	14.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,101.95000	2.10195	2,014,310	14.67		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,253.52000	2.25352	2,254,800	16.46		0.00	0	6
R2040 On 02/02/2023 Bond Future	12.24	Call			5,888.85000	5.88885	5,797,640	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,942.27000	1.94227	1,940,930	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,005.64000	2.00564	1,944,350	14.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,111.77000	5.11177	5,140,350	14.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,030.93000	2.03093	1,969,260	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,070.85000	5.07085	5,099,050	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,056.39000	2.05639	1,994,340	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,030.19000	5.03019	5,058,010	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			533.95000	0.53395	506,120	14.25		0.00	0	3
R2040 On 02/02/2023 Bond Future	10.21	Put			9,871.46000	9.87146	9,933,500	14.25		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/02/2023 Bond Future	10.93	Call			1,607.54000	1.60754	1,552,850	14.72		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,208.83000	5.20883	5,120,240	16.46		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,851.65000	5.85165	5,886,830	14.72		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,672.89000	1.67289	1,617,030	14.75		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.96	Put			5,714.45000	5.71445	5,748,460	14.75		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			507.97000	0.50797	481,060	14.25		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,067.75000	10.06775	10,130,710	14.25		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,011.31000	6.01131	5,919,700	16.79		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,891.88000	1.89188	1,890,140	16.79		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.19	Call			2,239.47000	2.23947	2,174,820	15.06		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			4,752.66000	4.75266	4,777,880	15.06		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,391.69000	3.39169	3,325,340	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,730.42000	1.73042	1,683,650	14.44		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,999.52000	4.99952	5,023,770	15.24		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,303.15000	8.30315	8,212,850	17.06		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,109.49000	2.10949	2,111,590	17.06		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Call			2,123.48000	2.12348	2,071,020	14.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			7,175.63000	7.17563	7,215,570	14.60		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			8,079.38000	8.07938	8,125,010	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,234.36000	5.23436	5,260,410	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,420.90000	3.42090	3,354,300	15.17		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,200.02000	5.20002	5,225,820	15.17		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			903.96000	0.90396	872,750	14.26		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			11,255.68000	11.25568	11,316,870	14.26		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			11,035.89000	11.03589	10,941,110	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,358.19000	1.35819	1,355,810	18.00		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			3,450.51000	3.45051	3,383,640	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,166.17000	5.16617	5,191,700	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,600.04000	3.60004	3,531,890	15.24		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,245.68000	6.24568	6,167,330	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,882.49000	3.88249	3,898,990	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,280.91000	6.28091	6,202,400	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,860.22000	3.86022	3,876,560	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,210.82000	6.21082	6,132,630	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,905.19000	3.90519	3,921,850	16.20		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,576.29000	6.57629	6,610,260	14.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,285.90000	4.28590	4,223,320	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,542.79000	6.54279	6,576,550	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,314.29000	4.31429	4,251,510	14.80		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,509.45000	6.50945	6,543,010	14.80		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.58	Call			4,257.59000	4.25759	4,195,220	14.78	0.00	0	
Total R2040 Option												0.00	0	12,76
Total For R2040												0.00	0	138,52
R2044	On	03/11/2022	Bond Future			11.42951	81.11844	11.42081	81.17513		15.31	506,990,250.00	6,250	72,22
R2044	On	02/02/2023	Bond Future			11.56539	78.12239	11.55627	78.18061		16.50	0.00	0	33,82
R2044	On	04/05/2023	Bond Future			11.67994	79.63764	11.67036	79.69779		16.25	0.00	0	
R2044	On	03/08/2023	Bond Future			11.78628	76.89260	11.77626	76.95449		16.68	0.00	0	
R2044	On	02/11/2023	Bond Future			11.92097	78.27820	11.91060	78.34104		15.95	0.00	0	
Total R2044 Future												506,990,250.00	6,250	106,05
R2044	On	03/11/2022	Bond Future	10.10	Put			9,546.98000	9.54698	9,592,480	13.79	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			422.03000	0.42203	388,470	14.25	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put			6,091.95000	6.09195	6,115,080	14.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,272.30000	2.27230	2,197,580	15.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,342.84000	2.34284	2,324,810	15.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,911.67000	1.91167	1,840,730	15.40	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put			2,706.03000	2.70603	2,691,780	15.40	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			87.01000	0.08701	75,820	13.79	0.00	0	42
R2044	On	03/11/2022	Bond Future	11.39	Call			2,204.37000	2.20437	2,130,270	15.57	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,405.70000	2.40570	2,388,290	15.57	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,238.21000	2.23821	2,163,800	15.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,374.10000	2.37410	2,356,380	15.59	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			703.36000	0.70336	658,090	14.52	0.00	0	42
R2044	On	03/11/2022	Bond Future	10.80	Put			4,931.06000	4.93106	4,942,480	14.52	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			2,223.62000	2.22362	2,171,480	15.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,960.21000	4.96021	4,966,290	15.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,250.75000	2.25075	2,198,340	15.95	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,919.74000	4.91974	4,925,550	15.95	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,278.05000	2.27805	2,225,370	15.97	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,879.53000	4.87953	4,885,070	15.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,166.90000	5.16690	5,173,700	16.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			3,570.65000	3.57065	3,517,660	16.13	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			5,235.46000	5.23546	5,242,620	16.13	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			3,601.31000	3.60131	3,548,130	16.14	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,201.08000	5.20108	5,208,050	16.14	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			3,632.08000	3.63208	3,578,730	16.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			6,455.31000	6.45531	6,395,970	17.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			4,084.38000	4.08438	4,086,930	17.56	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call			6,384.45000	6.38445	6,325,300	17.53	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			4,130.98000	4.13098	4,133,720	17.53	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 Inter
R2044 On 03/08/2023 Bond Future	12.16	Call			6,419.71000	6.41971	6,360,470	17.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,107.47000	4.10747	4,110,120	17.55		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,630.55000	6.63055	6,645,440	15.75		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,483.01000	4.48301	4,434,920	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,596.14000	6.59614	6,610,890	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,424.57000	4.42457	4,376,760	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,664.79000	6.66479	6,679,820	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,453.92000	4.45392	4,405,970	15.75		0.00	0	
Total R2044 Option										0.00	0	4,04
Total For R2044										506,990,250.00	6,250	110,05
R2048 On 03/11/2022 Bond Future			11.36210	80.05203	11.35331	80.11099		15.91		0.00	0	258,75
R2048 On 02/02/2023 Bond Future			11.49617	81.41830	11.48695	81.47886		16.26		0.00	0	
R2048 On 04/05/2023 Bond Future			11.60126	78.55597	11.59160	78.61841		16.90		0.00	0	
R2048 On 03/08/2023 Bond Future			11.69578	80.17178	11.68569	80.23604		16.45		0.00	0	
R2048 On 02/11/2023 Bond Future			11.82807	77.18308	11.81762	77.24833		16.62		0.00	0	
Total R2048 Future										0.00	0	258,75
R2048 On 03/11/2022 Bond Future	11.90	Put			1,082.64000	1.08264	1,057,130	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,164.02000	2.16402	2,088,760	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,523.24000	2.52324	2,506,940	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,198.26000	2.19826	2,122,650	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			1,837.58000	1.83758	1,766,170	15.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,489.88000	2.48988	2,473,230	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,232.62000	2.23262	2,156,670	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,456.74000	2.45674	2,439,750	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,878.46000	2.87846	2,866,010	15.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			4,606.50000	4.60650	4,522,030	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Call			76.77000	0.07677	66,490	14.34		0.00	0	1,35
R2048 On 03/11/2022 Bond Future	10.00	Put			10,166.10000	10.16610	10,214,780	14.34		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			650.01000	0.65001	606,050	14.93		0.00	0	1,35
R2048 On 03/11/2022 Bond Future	10.70	Put			5,258.62000	5.25862	5,273,620	14.93		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,419.25000	2.41925	2,363,930	16.02		0.00	0	2,70
R2048 On 02/02/2023 Bond Future	11.10	Put			5,037.32000	5.03732	5,042,560	16.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,305.39000	2.30539	2,251,200	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,202.88000	5.20288	5,209,250	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,333.59000	2.33359	2,279,120	15.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,161.06000	5.16106	5,167,150	15.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,361.97000	2.36197	2,307,210	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,119.54000	5.11954	5,125,340	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			888.31000	0.88831	855,410	15.10		0.00	0	2,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	10.40	Put			8,650.60000	8.65060	8,678,260	15.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,660.10000	3.66010	3,605,380	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,318.05000	5.31805	5,325,770	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,691.59000	3.69159	3,636,680	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,282.45000	5.28245	5,289,980	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,628.73000	3.62873	3,574,200	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,353.86000	5.35386	5,361,770	16.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,138.59000	4.13859	4,141,520	17.21		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,677.93000	6.67793	6,616,490	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,115.33000	4.11533	4,118,150	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,714.47000	6.71447	6,652,930	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,091.90000	4.09190	4,094,620	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,641.13000	6.64113	6,579,800	17.21		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,640.02000	4.64002	4,590,050	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,868.14000	6.86814	6,883,420	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,670.56000	4.67056	4,620,450	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,832.99000	6.83299	6,848,130	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,700.85000	4.70085	4,650,590	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,797.68000	6.79768	6,812,670	16.61		0.00	0	
Total R2048 Option										0.00	0	8,10
Total For R2048										0.00	0	266,85
R209 On 03/11/2022 Bond Future			11.17864	66.83772	11.16488	66.90851		14.31		0.00	0	20,18
R209 On 02/02/2023 Bond Future			11.31658	67.97926	11.30222	68.05175		14.62		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.42993	66.14375	11.41492	66.21830		15.04		0.00	0	1,25
R209 On 03/08/2023 Bond Future			11.53006	67.50498	11.51442	67.58153		14.62		0.00	0	
R209 On 02/11/2023 Bond Future			11.67014	65.57425	11.65394	65.65206		14.64		0.00	0	
Total R209 Future										0.00	0	23,50
R209 On 03/11/2022 Bond Future	11.02	Call			1,406.36000	1.40636	1,340,700	14.35		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			2,158.17000	2.15817	2,163,300	14.35		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			473.12000	0.47312	435,400	13.49		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			4,024.00000	4.02400	4,057,070	13.49		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			106.91000	0.10691	93,170	12.89		0.00	0	7,75
R209 On 03/11/2022 Bond Future	10.00	Put			6,505.15000	6.50515	6,562,200	12.89		0.00	0	6,00
R209 On 03/11/2022 Bond Future	12.00	Call			4,620.27000	4.62027	4,536,470	16.09		0.00	0	
R209 On 03/11/2022 Bond Future	12.00	Put			510.72000	0.51072	497,710	16.09		0.00	0	7,75
R209 On 03/11/2022 Bond Future	11.01	Call			1,382.48000	1.38248	1,317,270	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			2,186.62000	2.18662	2,192,200	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Call			1,430.58000	1.43058	1,364,480	14.36		0.00	0	
R209 On 03/11/2022 Bond Future	11.03	Put			2,130.11000	2.13011	2,134,800	14.36		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/11/2022	Bond Future	11.50	Call		2,797.96000	2.79796	2,717,510	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,103.90000	1.10390	1,094,240	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		6.67000	0.00667	5,210	12.91	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,984.69000	10.98469	11,054,020	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		18.64000	0.01864	15,170	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,427.15000	9.42715	9,494,470	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,358.71000	1.35871	1,293,960	14.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,215.24000	2.21524	2,221,280	14.31	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.78	Put		4,250.48000	4.25048	4,274,830	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,556.45000	1.55645	1,508,000	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,216.93000	4.21693	4,240,970	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,576.65000	1.57665	1,527,880	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,183.77000	4.18377	4,207,490	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,536.57000	1.53657	1,488,430	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,164.45000	4.16445	4,186,400	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		800.57000	0.80057	773,710	14.05	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		8,392.29000	8.39229	8,439,980	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,372.96000	2.37296	2,322,800	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,577.40000	2.57740	2,525,230	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,220.59000	4.22059	4,242,970	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,600.79000	2.60079	2,548,400	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,481.43000	4.48143	4,505,820	14.73	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		4,192.55000	4.19255	4,214,710	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,624.05000	2.62405	2,571,450	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,686.39000	6.68639	6,613,670	16.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,590.26000	1.59026	1,592,090	16.77	0.00	0	7,50
R209	On	03/08/2023	Bond Future	11.95	Put		3,044.27000	3.04427	3,057,270	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,072.46000	5.07246	5,009,170	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,080.27000	3.08027	3,093,530	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,101.30000	5.10130	5,037,880	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,062.22000	3.06222	3,075,350	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,130.18000	5.13018	5,066,630	15.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,508.85000	3.50885	3,457,770	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,992.91000	4.99291	5,019,640	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,462.29000	3.46229	3,411,540	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,045.64000	5.04564	5,072,700	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,485.54000	3.48554	3,434,620	14.48	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,019.22000	5.01922	5,046,110	14.48	0.00	0	
Total R209 Option											0.00	0	56,00

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 For R209												0.00	0	79,50
R210	On	03/11/2022			227.79478	227.79478	227.76709	227.76709				0.00	0	79,50
R210	On	02/02/2023			231.73860	231.73860	231.71209	231.71209				0.00	0	30,00
R210	On	04/05/2023			233.17854	233.17854	233.15366	233.15366				0.00	0	
R210	On	03/08/2023			238.01542	238.01542	237.99157	237.99157				0.00	0	
R210	On	02/11/2023			239.16649	239.16649	239.14170	239.14170				0.00	0	
Total R210 Future												0.00	0	1,00
Total For R210												0.00	0	1,00
R213	On	03/11/2022			10.75889	81.00085	10.74008	81.08877		10.52		0.00	0	34,28
R213	On	02/02/2023			10.92955	82.38335	10.90975	82.47331		10.46		0.00	0	
R213	On	04/05/2023			11.06228	80.42654	11.04140	80.51905		10.62		0.00	0	
R213	On	03/08/2023			11.18157	82.07956	11.15959	82.17453		10.10		0.00	0	
R213	On	02/11/2023			11.36196	80.01301	11.33895	80.10953		9.95		0.00	0	
Total R213 Future												0.00	0	34,28
R213	On	03/11/2022	9.13	Call			18.46000	0.01846	14,780	9.43		0.00	0	20,00
R213	On	03/11/2022	9.13	Put			8,026.31000	8.02631	8,110,550	9.43		0.00	0	
R213	On	03/11/2022	10.38	Put			2,544.15000	2.54415	2,575,190	10.34		0.00	0	
R213	On	03/11/2022	10.39	Call			854.40000	0.85440	796,910	10.36		0.00	0	
R213	On	03/11/2022	10.39	Put			2,513.67000	2.51367	2,544,100	10.36		0.00	0	
R213	On	03/11/2022	10.40	Call			872.19000	0.87219	814,090	10.37		0.00	0	
R213	On	03/11/2022	9.98	Put			3,974.72000	3.97472	4,030,760	9.79		0.00	0	20,00
R213	On	03/11/2022	10.19	Call			546.26000	0.54626	501,390	10.07		0.00	0	
R213	On	03/11/2022	10.19	Put			3,173.28000	3.17328	3,216,330	10.07		0.00	0	40,00
R213	On	03/11/2022	10.37	Call			819.63000	0.81963	763,370	10.33		0.00	0	
R213	On	03/11/2022	9.84	Put			4,567.16000	4.56716	4,630,810	9.66		0.00	0	40,00
R213	On	03/11/2022	10.38	Call			836.84000	0.83684	779,960	10.34		0.00	0	
R213	On	03/11/2022	9.19	Call			22.96000	0.02296	18,550	9.41		0.00	0	40,00
R213	On	03/11/2022	9.19	Put			7,714.54000	7.71454	7,798,050	9.41		0.00	0	
R213	On	03/11/2022	9.84	Call			211.01000	0.21101	186,740	9.66		0.00	0	
R213	On	03/11/2022	10.37	Put			2,575.02000	2.57502	2,606,680	10.33		0.00	0	20,00
R213	On	03/11/2022	10.40	Put			2,483.45000	2.48345	2,513,270	10.37		0.00	0	
R213	On	03/11/2022	9.98	Call			315.72000	0.31572	283,840	9.79		0.00	0	
R213	On	02/02/2023	10.23	Put			4,201.67000	4.20167	4,247,420	10.03		0.00	0	
R213	On	02/02/2023	10.35	Call			1,218.19000	1.21819	1,169,640	10.12		0.00	0	
R213	On	02/02/2023	10.35	Put			3,816.17000	3.81617	3,857,580	10.12		0.00	0	40,00
R213	On	02/02/2023	10.01	Put			4,981.54000	4.98154	5,035,000	9.93		0.00	0	40,00
R213	On	02/02/2023	10.21	Call			1,004.66000	1.00466	961,160	10.02		0.00	0	
R213	On	02/02/2023	10.21	Put			4,269.29000	4.26929	4,315,750	10.02		0.00	0	
R213	On	02/02/2023	10.22	Call			1,018.71000	1.01871	974,860	10.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.22	Put		4,235.49000	4.23549	4,281,600	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,032.70000	1.03270	988,490	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,573.71000	3.57371	3,612,240	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,296.34000	6.29634	6,206,810	12.05	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		697.27000	0.69727	697,700	12.05	0.00	0	9'
R213	On	02/02/2023	Bond Future	9.16	Call		197.39000	0.19739	183,060	10.06	0.00	0	4'
R213	On	02/02/2023	Bond Future	9.16	Put		8,687.52000	8.68752	8,763,150	10.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		752.57000	0.75257	716,070	9.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,353.61000	1.35361	1,302,180	10.18	0.00	0	9'
R213	On	04/05/2023	Bond Future	10.75	Call		2,284.40000	2.28440	2,226,850	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,589.86000	3.58986	3,624,820	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,242.84000	2.24284	2,185,810	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,638.90000	3.63890	3,674,380	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,263.70000	2.26370	2,206,410	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,614.45000	3.61445	3,649,670	10.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,482.17000	2.48217	2,505,100	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,468.16000	4.46816	4,395,950	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,467.03000	2.46703	2,489,790	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,414.77000	4.41477	4,342,900	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,497.40000	2.49740	2,520,500	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,441.44000	4.44144	4,369,400	10.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,101.62000	3.10162	3,043,440	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,027.56000	4.02756	4,065,900	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,123.06000	3.12306	3,064,690	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,006.41000	4.00641	4,044,560	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,080.24000	3.08024	3,022,270	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,048.80000	4.04880	4,087,350	10.04	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,56
R214	On	03/11/2022	Bond Future			11.36767	64.05320	11.35891	64.10007	15.80	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.50216	65.14642	11.49300	65.19452	16.16	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.60781	63.11018	11.59822	63.15981	16.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.70283	64.40792	11.69282	64.45905	16.29	0.00	0	
R214	On	02/11/2023	Bond Future			11.83581	62.27543	11.82546	62.32737	16.41	0.00	0	
Total R214 Future											0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call		1,815.16000	1.81516	1,754,400	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,916.52000	1.91652	1,902,630	15.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,843.07000	1.84307	1,782,060	16.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,890.80000	1.89080	1,876,660	16.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/11/2022	Bond Future	11.36	Call		1,871.31000	1.87131	1,810,050	16.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,865.47000	1.86547	1,851,080	16.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,864.41000	1.86441	1,821,030	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,094.53000	4.09453	4,099,250	15.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,887.01000	1.88701	1,843,400	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,061.67000	4.06167	4,066,160	15.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,841.96000	1.84196	1,798,800	15.87	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,127.60000	4.12760	4,132,540	15.87	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,196.20000	4.19620	4,202,140	16.53	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,968.43000	2.96843	2,924,600	16.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,168.07000	4.16807	4,173,870	16.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,993.78000	2.99378	2,949,810	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,140.10000	4.14010	4,145,760	16.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,943.17000	2.94317	2,899,480	16.53	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,425.20000	5.42520	5,376,030	17.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,204.38000	3.20438	3,206,340	17.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,455.15000	5.45515	5,405,890	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,186.10000	3.18610	3,187,970	17.12	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,484.89000	5.48489	5,435,560	17.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,167.68000	3.16768	3,169,480	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,429.05000	5.42905	5,441,660	16.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,555.94000	3.55594	3,516,830	16.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,487.15000	5.48715	5,499,980	16.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,579.61000	3.57961	3,540,390	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,458.17000	5.45817	5,470,890	16.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,603.08000	3.60308	3,563,750	16.11	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,88
Total for Bond											639,908,503.17	7,741	1,483,83
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 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 R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			830.66900	830.66900	831.09100	831.09100				16,613,380.00	2	86
GOVI On 02/02/2023 GOVI			844.83400	844.83400	845.28200	845.28200				0.00	0	
GOVI On 04/05/2023 GOVI			861.13400	861.13400	861.61300	861.61300				0.00	0	
GOVI On 03/08/2023 GOVI			878.77300	878.77300	879.27900	879.27900				0.00	0	
GOVI On 02/11/2023 GOVI			894.66700	894.66700	895.17700	895.17700				0.00	0	
Total GOVI Future										16,613,380.00	2	86
GOVI On 03/11/2022 GOVI	820.41	Call			106,810.00000	10.68100	102,590,000			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			106,710.00000	10.67100	102,490,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/11/2022	GOVI	820.43	Call			106,610.00000	10.66100	102,390,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			55,380.00000	5.53800	59,860,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			55,480.00000	5.54800	59,960,000		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			55,580.00000	5.55800	60,060,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			87,530.00000	8.75300	82,740,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			87,430.00000	8.74300	82,640,000		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			87,330.00000	8.73300	82,540,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			420,690.00000	42.06900	415,630,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			420,590.00000	42.05900	415,530,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			420,490.00000	42.04900	415,430,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			93,570.00000	9.35700	88,470,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			93,770.00000	9.37700	88,670,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			93,670.00000	9.36700	88,570,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												16,613,380.00	2	86
Total for GOVI												16,613,380.00	2	86
AL37	On	03/11/2022	Index Future			830.37800	830.37800	830.80100	830.80100			0.00	0	
AL37	On	02/02/2023	Index Future			844.53900	844.53900	844.98600	844.98600			0.00	0	
AL37	On	04/05/2023	Index Future			860.83200	860.83200	861.31200	861.31200			0.00	0	
AL37	On	03/08/2023	Index Future			878.46600	878.46600	878.97200	878.97200			0.00	0	
AL37	On	02/11/2023	Index Future			894.35400	894.35400	894.86400	894.86400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			958.10600	958.10600	958.59300	958.59300			0.00	0	
AL7T	On	02/02/2023	Index Future			974.44500	974.44500	974.96100	974.96100			0.00	0	
AL7T	On	04/05/2023	Index Future			993.24500	993.24500	993.79800	993.79800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/08/2023	Index Future			1,013.59000	1,013.59000	1,014.17400	1,014.17400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,031.92300	1,031.92300	1,032.51100	1,032.51100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			842.33700	842.33700	842.76600	842.76600			0.00	0	13
ALBI	On	02/02/2023	Index Future			856.70200	856.70200	857.15500	857.15500			0.00	0	
ALBI	On	04/05/2023	Index Future			873.23000	873.23000	873.71600	873.71600			0.00	0	
ALBI	On	03/08/2023	Index Future			891.11700	891.11700	891.63100	891.63100			0.00	0	
ALBI	On	02/11/2023	Index Future			907.23500	907.23500	907.75200	907.75200			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			322.18400	322.18400	322.10800	322.10800			0.00	0	70
IGOV	On	02/02/2023	Index Future			327.75700	327.75700	327.68600	327.68600			0.00	0	
IGOV	On	04/05/2023	Index Future			334.15700	334.15700	334.09400	334.09400			0.00	0	
IGOV	On	03/08/2023	Index Future			341.07600	341.07600	341.01900	341.01900			0.00	0	
IGOV	On	02/11/2023	Index Future			347.31900	347.31900	347.25800	347.25800			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR F	On	21/09/2022	Jibar Future			5.86500	94.13500	5.86500	94.13500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			6.44500	93.55500	6.45500	93.54500			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.57000	93.43000	6.56000	93.44000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.99500	93.00500	6.97500	93.02500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.14000	92.86000	7.08000	92.92000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.32000	92.68000	7.31000	92.69000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.49000	92.51000	7.40000	92.60000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.93500	92.06500	7.80500	92.19500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.05500	91.94500	7.90500	92.09500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			8.06000	91.94000	7.92000	92.08000			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			8.06000	91.94000	7.92000	92.08000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.06500	91.93500	7.92500	92.07500			0.00	0	
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :												656,521,883.17	7,743	1,485,95
ABCPI3	On	07/12/2023	Spot Bond			2.10700	327.48800	2.10700	327.39741			0.00	0	
Total ABCPI3 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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.22993				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.14067				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.92500	100.58981	9.92500	100.56319				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.81000	88.06462	11.81000	88.03701				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.83423				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.23560				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.46308				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.86720				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.25523				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.32159				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.46542				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN29 On 17/10/2029 Spot Bond					0.00000	103.79656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.47047				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.51287				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.77420				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.41116				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.55369				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.58487				0.00	0	150,000,00
Total ABFN35 SPOT										0.00	0	150,000,00
Total For ABFN35										0.00	0	150,000,00
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.20536				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.48576				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.12444				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.28423				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.13315				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

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 16/09/2029 Spot Bond					0.00000	100.78386				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.61596				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.63149				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.64263				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.01036				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.10053				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.93146				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.53310				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.78493				0.00	0	1,000,000.00
Total ABFN51 SPOT										0.00	0	1,000,000.00
Total For ABFN51										0.00	0	1,000,000.00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.76831				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.17521				0.00	0	
Total ABFN53 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 ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.17950				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.18312				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.91409				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.95035				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.96931				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.25279				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.88256				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.68563				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.12548				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.14137				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	156.98628				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.80994	100.00000	47.69422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.43000	2.43000	2.43000	163.21397				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.44000	3.44000	3.44000	218.95644				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	234.79209				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.46000	8.46000	8.46000	99.50245				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.84000	8.84000	8.84000	107.67129				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.99000	103.33887	6.99000	103.31938				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.53000	108.11272	8.53000	108.08818				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.25000	108.66084	9.25000	108.63414				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.43000	106.52415	7.43000	106.50303				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.27500	102.41241	9.27500	102.38718				0.00	0	260,000,00
Total ABS7 SPOT										0.00	0	260,000,00
Total For ABS7										0.00	0	260,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.14230	100.00000	16.10676				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			2.23000	326.99211	2.23000	326.90057				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.71500	11.71500	11.71500	100.01825				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.30061				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.26521				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.18891				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.26201				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.26201				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.29215				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.29215				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	189.11239				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	190.79651				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.20533				0.00	0	
Total ACL217 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 ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.68104				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.07561				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28398				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.02552				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.80686				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.04831				0.00	0	6,070,000,00
Total AGL03 SPOT										0.00	0	6,070,000,00
Total For AGL03										0.00	0	6,070,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.22496				0.00	534,800,000	523,700,00
Total AGT01 SPOT										0.00	534,800,000	523,700,00
Total For AGT01										0.00	534,800,000	523,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.06472				0.00	44,700,000	25,700,00
Total AGT02 SPOT										0.00	44,700,000	25,700,00
Total For AGT02										0.00	44,700,000	25,700,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.39680				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.67454				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.57869				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.59861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.14000	96.24733	9.14000	96.22395				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.62870				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.72890				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.85393				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.52596				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.03836				0.00	0	517,200,00
Total AHF5A2 SPOT										0.00	0	517,200,00
Total For AHF5A2										0.00	0	517,200,00
AHF5A On 21/08/2023 Spot Bond			8.98500	100.91762	8.98500	100.89352				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.03645				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.03999				0.00	0	745,200,00
Total AHF5B1 SPOT										0.00	0	745,200,00
Total For AHF5B1										0.00	0	745,200,00
AHF5C On 21/08/2023 Spot Bond					0.00000	100.04217				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.42799				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.58439				0.00	0	1,660,800,00
Total AHF6A2 SPOT										0.00	0	1,660,800,00
Total For AHF6A2										0.00	0	1,660,800,00
AHF6A: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total AHF6A3 SPOT										0.00	0	30,000,000,00
Total For AHF6A3										0.00	0	30,000,000,00
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.03988				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.04203				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.05704				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.16822				0.00	0	1,410,000,00
Total AHF7A1 SPOT										0.00	0	1,410,000,00
Total For AHF7A1										0.00	0	1,410,000,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.24661				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.04096				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.04015				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.04311				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.04208				0.00	0	
Total AHF7C2 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 AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.50198				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.05863				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.15000	105.33641	9.15000	105.31066				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.70000	101.47195	9.70000	101.44583				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.67000	89.40179	12.67000	89.37195				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.62000	196.22694	5.62000	196.15421				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.00000				0.00	0	70,000,00
Total APF06 SPOT										0.00	0	70,000,00
Total For APF06										0.00	0	70,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.06895				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.64236				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.32082				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.40314				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.99978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.39381			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF18 On 22/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		020,000,000,000,000.00	40,200,000,000	45,200,000,000	
Total APF18 SPOT								20,000,000,000,000.00	40,200,000,000	45,200,000,000	
Total For APF18								20,000,000,000,000.00	40,200,000,000	45,200,000,000	
ASN02 On 07/12/2033 Spot Bond			5.12000	249.57968	5.12000	249.49047		0.00	0		
Total ASN022 SPOT								0.00	0		
Total For ASN022								0.00	0		
ASN03 On 07/12/2033 Spot Bond			5.73000	215.56931	5.73000	215.48877		0.00	0		
Total ASN037 SPOT								0.00	0		
Total For ASN037								0.00	0		
ASN15 On 31/03/2028 Spot Bond			4.31000	209.56291	4.31000	209.49253		0.00	0		
Total ASN154 SPOT								0.00	0		
Total For ASN154								0.00	0		
ASN19 On 31/01/2038 Spot Bond			5.11000	115.08118	5.11000	115.04016		0.00	0		
Total ASN195 SPOT								0.00	0		
Total For ASN195								0.00	0		
ASN20 On 24/08/2025 Spot Bond					0.00000	103.32401		0.00	0		
Total ASN209 SPOT								0.00	0		
Total For ASN209								0.00	0		
ASN21 On 29/08/2022 Spot Bond					0.00000	99.89889		0.00	0		
Total ASN214 SPOT								0.00	0		
Total For ASN214								0.00	0		
ASN26 On 20/06/2023 Spot Bond					0.00000	101.38078		0.00	0		
Total ASN264 SPOT								0.00	0		
Total For ASN264								0.00	0		
ASN27 On 20/06/2023 Spot Bond					0.00000	101.12157		0.00	0		
Total ASN274 SPOT								0.00	0		
Total For ASN274								0.00	0		
ASN27 On 15/08/2023 Spot Bond					0.00000	100.19361		0.00	0		
Total ASN278 SPOT								0.00	0		
Total For ASN278								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.04064				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.03988				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.37471				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.05623				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.19470				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.08833				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	113.97493				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.26500	5.26500	5.26500	102.26350				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.28669				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.44581				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.30079				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.64670				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.22000	113.54846	5.22000	113.50766				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.21237				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.69720				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.34486				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.16807				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.16807				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.87925				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.55360				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.31533				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.81129				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.57483				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.26898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.26898				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.56792				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.51200				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.03721				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.20953				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.15031				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.32742				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.41734				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.59395				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.05138				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	101.08041				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.39161				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.72708				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.50571				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.57077				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.57580				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.44500	9.44500	9.44500	100.53507				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.18000	11.18000	11.18000	99.31331				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.49846				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.55988				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.85604				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.50201				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	120.32104				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.96500	10.96500	10.96500	99.08299				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.80291				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.15398				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.15398				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.15813				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.53500	96.35004	10.53500	96.32301			230,716,500,000.00		21,900,000	12,900,00
Total ASN508 SPOT									230,716,500,000.00		21,900,000	12,900,00
Total For ASN508									230,716,500,000.00		21,900,000	12,900,00
ASN50: On 21/12/2026 Spot Bond			9.71500	96.11570	9.71500	96.09079			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.26500	94.94252	10.26500	94.91655			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.26500	94.94252	10.26500	94.91655			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2024 Spot Bond			9.10000	100.60639	9.10000	100.58206			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.73335	11.05000	100.70392			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.73010	11.00000	100.70080				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.69765	10.50000	100.66964				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.69765	10.50000	100.66964				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.99882				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.48374				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	99.95442				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.87500	100.46607	10.87500	100.43717				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.96500	99.88214	10.96500	100.02600				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.82500	100.34451	10.82500	100.31577				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.99137				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.66006				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	101.48859				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.13601				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.11495				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.35955				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.60590				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.84221				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.27000	100.54964	9.27000	100.52510				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.72588				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.68321				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.63591				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.63258				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.88125				0.00	0	
Total ASN602 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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.51132				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.56115				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.25994				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.37236				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.20830				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.92429				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.33710				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.15075				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.82768				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.94750				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.30979				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.42627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.67656				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.50033				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.47802				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.80787				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.16788				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	99.89693				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.03443				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.96970				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.05849				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.37143				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.42451				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	99.82651				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.96036				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.14320				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54029				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.53854				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.88247				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52450				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.24755				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.25640				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.63612				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.30660				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.36923				0.00	0	
Total ASN713 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 ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.04104				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.18282				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.70727				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.80302				0.00	0	900,000,00
Total ASN717 SPOT										0.00	0	900,000,00
Total For ASN717										0.00	0	900,000,00
ASN71: On 30/09/2024 Spot Bond					0.00000	100.88386				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.38959				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.67053				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.56858				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.52428				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.84000				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.17855				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.20329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.22099				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.50229				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.49877				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.42094				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.96884	9.96884	9.96884	103.63710				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.70746				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.65091				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.55499				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.49922				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.49986				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	101.44394				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	101.00984				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.92808				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.75673				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.29726				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.92892				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.80274				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.95634				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.95382				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.83955				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.72281				0.00	0	
Total ASN832 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 ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.72281				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.55509				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.26170				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.55207				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.54746				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.54746				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.71634				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.30461				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.52894				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.53282				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.54446				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.61607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.61257				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.20338				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.23893				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.84007				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.67281				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	100.55992				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	101.24307				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.79741				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.40841				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.40841				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

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 09/06/2023 Spot Bond					0.00000	101.19047				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.30327				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.30327				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.46480				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 15/09/2022 Spot Bond					0.00000	101.14589				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.12986				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.91600				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	101.22118				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	101.19284				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.49278				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.83073				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.77589				0.00	0	
Total ASN886 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 ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.84993				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.84420				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.41500	101.76455	11.41500	100.99056				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.23611				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.19437				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN904 SPOT										0.00	0	5,000,000,00
Total For ASN904										0.00	0	5,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.44841				0.00	1,950,000,000	1,300,000,00
Total BAW22 SPOT										0.00	1,950,000,000	1,300,000,00
Total For BAW22										0.00	1,950,000,000	1,300,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	100.52996				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.88692				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.42500	100.87820	7.42500	100.85811				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.76429				0.00	0	300,000,00
Total BAW34 SPOT										0.00	0	300,000,00
Total For BAW34										0.00	0	300,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.87550				0.00	0	145,000,00

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 BAW36 SPOT										0.00	0	145,000,00
Total For BAW36										0.00	0	145,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.68804				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.71153				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			75,000,000,000,000.00		750,000,000	41,500,000,00
Total BAWGL1 SPOT									75,000,000,000,000.00		750,000,000	41,500,000,00
Total For BAWGL1									75,000,000,000,000.00		750,000,000	41,500,000,00
BAWGL On 22/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	72,800,000,00
Total BAWGL2 SPOT									0.00		0	72,800,000,00
Total For BAWGL2									0.00		0	72,800,000,00
BAYA72 On 31/03/2026 Spot Bond			12.32500	12.32500	12.32500	104.41744			0.00		0	
Total BAYA72 SPOT									0.00		0	
Total For BAYA72									0.00		0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.84250			0.00		0	
Total BAYA74 SPOT									0.00		0	
Total For BAYA74									0.00		0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.95260			0.00		0	
Total BAYA77 SPOT									0.00		0	
Total For BAYA77									0.00		0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.48905			0.00		0	
Total BAYA78 SPOT									0.00		0	
Total For BAYA78									0.00		0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.89263			0.00		0	
Total BAYA79 SPOT									0.00		0	
Total For BAYA79									0.00		0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.68209			0.00		0	
Total BAYA80 SPOT									0.00		0	
Total For BAYA80									0.00		0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.61834			0.00		0	
Total BAYA82 SPOT									0.00		0	
Total For BAYA82									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.36450				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.43919				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.40579				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.58413				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.19953				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.64455				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.55079				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.32828				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.36510				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.32780				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.24873				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.31303				0.00	0	
Total BAYA95 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 BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	101.36544				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.44026				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.43941				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.62560				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.87038				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.66318				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.62648				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.68055				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.93943				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.62596				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.61130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB21 On 30/09/2023 Spot Bond					0.00000	101.62560				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.27000	9.27000	9.27000	97.84938				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.44335				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.69302				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.46968				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.19541				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.47612				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.85749				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.63796				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.90076				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.62394				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			9.14000	99.77513	9.14000	99.75022				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.70581				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.55759				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.35606				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.33502				0.00	0	5,150,000,00
Total BGL19 SPOT										0.00	0	5,150,000,00
Total For BGL19										0.00	0	5,150,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	102.25542				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.67998				0.00	1,200,000,000	600,000,00
Total BID10 SPOT										0.00	1,200,000,000	600,000,00
Total For BID10										0.00	1,200,000,000	600,000,00
BID11 On 15/11/2023 Spot Bond			7.89000	104.59471	7.89000	104.57272				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.68421				0.00	0	400,000,00
Total BID13 SPOT										0.00	0	400,000,00
Total For BID13										0.00	0	400,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.48763				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.91762				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.96450				0.00	0	
Total BID16 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 BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.99609				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.60517				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.83790				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.74900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.14900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.96100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.53000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.09815				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	101.11363				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.25027				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.98127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.09318				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01904				0.00	0	750,000,00
Total BPPF20 SPOT										0.00	0	750,000,00
Total For BPPF20										0.00	0	750,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.19886				0.00	1,580,000,000	790,000,00
Total BPPF21 SPOT										0.00	1,580,000,000	790,000,00
Total For BPPF21										0.00	1,580,000,000	790,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.04145				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.86517				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.41271				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.42405				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.23866				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.38718				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.01288				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.71612				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.30351				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.27097				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.76500	105.10938	8.76500	105.08474				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.06500	106.46194	9.06500	106.43615			9,123,679,558,000.00	1,006,473,200	1,006,473,200	
Total CCT02 SPOT									9,123,679,558,000.00	1,006,473,200	1,006,473,200	
Total For CCT02									9,123,679,558,000.00	1,006,473,200	1,006,473,200	
CCT03 On 15/03/2025 Spot Bond			9.61500	108.36013	9.61500	108.33249			22,031,811,000,000.00	2,291,400,000	2,291,400,000	
Total CCT03 SPOT									22,031,811,000,000.00	2,291,400,000	2,291,400,000	
Total For CCT03									22,031,811,000,000.00	2,291,400,000	2,291,400,000	
CCT04 On 17/07/2027 Spot Bond			11.15500	11.15500	11.15500	98.84877			0.00	0	0	
Total CCT04 SPOT									0.00	0	0	
Total For CCT04									0.00	0	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.58817				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.87332				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.86574				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.81828				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.85846				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.32397				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.26049	4.77000	105.45600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.24499				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.90500	106.87813	8.90500	106.85283				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.70476	8.70700	110.88400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.42628				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.55320				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.25500	103.52226	11.25500	103.49146				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	115.71921	6.50000	109.42700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.08600				0.00	60,000,000	
Total CLN385 SPOT										0.00	60,000,000	
Total For CLN385										0.00	60,000,000	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.19469				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.20028				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.19907				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.13000	153.27457	5.13000	153.21987				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.57000	151.71884	5.57000	151.66290				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	100.04163				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/08/2022 Spot Bond					0.00000	99.89930				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.55000	102.50746	8.55000	107.50655				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.07395				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.81949				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.86116				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.46135				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.73457				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.43693				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.89513				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.24248				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			10.01000	104.37886	10.01000	104.35041				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.06000	103.12901	10.06000	103.10110				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.97843				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.33070				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.90135				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.27000	104.20303	9.27000	104.17667				0.00	0	
Total CLN524 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 CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.95832				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.78375				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.80656				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.02837				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.33070				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.28336				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.65900				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.49500	100.69287	10.49500	100.66489				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.11251				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.63113				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.74632				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	149.97500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.03701				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.96500	100.28381	9.96500	100.25732				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.01500	104.18123	10.01500	104.15357				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.10500	103.01603	10.10500	102.98844				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.96420				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	100.20344				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.25221				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.82145				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	127.93500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.28352				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.46500	102.01530	10.46500	102.02404				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.96500	103.39398	9.96500	103.36665				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.61536				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.16295				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	102.33633				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.50163				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	100.27130				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.19500	102.24014	10.19500	102.21252				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.26189				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.27234				0.00	0	
Total CLN574 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 CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.29754				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.38947				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.63369				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.96832				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.29630				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.46134				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.64143				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.14390				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.83685				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	105.08742				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.18800				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	103.41375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.19133				0.00	600,000,000	300,000,000
Total CLN591 SPOT										0.00	600,000,000	300,000,000
Total For CLN591										0.00	600,000,000	300,000,000
CLN591 On 05/12/2026 Spot Bond			3.55000	155.63040	3.55000	125.23520				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.18178				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.15313				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.43500	9.43500	9.43500	101.71760				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.91975				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.30109				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.18800				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.18800				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.88300				0.00	20,000,000	
Total CLN602 SPOT										0.00	20,000,000	
Total For CLN602										0.00	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.02000	9.02000	9.02000	99.96113				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.37701				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.48412				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.59811				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.65604				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.03952				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.59500	102.77708	9.59500	102.75076				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.61874				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.67492				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.44839				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.03845				0.00	0	
Total CLN613 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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.82063				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.89295				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.22400				0.00	260,000,000	
Total CLN616 SPOT										0.00	260,000,000	
Total For CLN616										0.00	260,000,000	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.94245				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.47179				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.58678				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.54327				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.57708				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.63924				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.11000	101.06428	8.11000	101.04258				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.03890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.95641				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.68000	60.65028	12.68000	79.77324				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.05201				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.66500	97.23918	10.66500	97.21173				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.03850				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.05122				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.97591				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.29663				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.56641				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.03821				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.03809				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/02/2023 Spot Bond					0.00000	100.22986				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.04621				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.58379				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.03837				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.16845				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.75659				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.17022				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.16603				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.57206				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.03809				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.02033				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.03809				0.00	0	
Total CLN652 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 CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.06700				0.00	240,000,000	
Total CLN655 SPOT										0.00	240,000,000	
Total For CLN655										0.00	240,000,000	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.41601				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.34403				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.71421				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.79100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.40400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	146.36500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	99.97152				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.01511				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.05593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.33341				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.67570				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.89586				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.04756				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.34848	156.08627	4.34848	126.80450				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.34848	156.08627	4.34848	126.80532				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.04959				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.05499				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.17342				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.68914				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.03978				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.35248				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.12824				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.15616				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.45415				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.34773				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.34752				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.69074				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.09022				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.19978				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.18668				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.41172				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.89786				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.97501				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.44738				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.25222				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.94673				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.58774				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.97474				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.05768				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.96452				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.17503				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.46454				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.70743				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.16630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.22798				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.18200				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.18200				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.18200				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.50370				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.18320				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.50126				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.82352				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.39618				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.53347				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.09657				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.09657				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.09657				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.11401				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.11401				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.11401				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.03159				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.06953				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.70796				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.20286				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.89721				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.70317				0.00	0	
Total CLN737 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.97995				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.76500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.59129				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.03674				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.22612				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.47166				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.85800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.79700				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.90102				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.19972				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.54878				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.28151				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.91116				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.67500	7.67500	7.67500	100.23117				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.86345				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.91160				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.85905				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	101.03569				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	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.37980				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.48423				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.29322				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.67500	7.67500	7.67500	100.23117				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.23553				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	104.30042				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	97.61646				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.00951				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.29934				0.00	0	
Total CLN772 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 CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	99.89027				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.56533				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	122.57296				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.70986				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.03528				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.48992				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.49302				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.92500	10.92500	10.92500	99.45593				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.55184				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.50851				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.51532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.14113				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.06005				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.14113				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.92692				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.79060				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.79000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.18065				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.62954				0.00	600,000,000	300,000,000
Total CLN794 SPOT										0.00	600,000,000	300,000,000
Total For CLN794										0.00	600,000,000	300,000,000
CLN794 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	101.14119				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.55214				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.55481				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.55481				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.83766				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.80983				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.49488				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.69171				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.55803				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.84942				0.00	0	
Total CLN807 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 CLN807										0.00	0	
CLN80: On 31/01/2027 Spot Bond					0.00000	100.51470				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80: On 21/12/2027 Spot Bond					0.00000	101.10366				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.27000	97.87361	9.27000	97.84938				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81: On 26/08/2025 Spot Bond					0.00000	101.11227				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.64241				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81: On 01/10/2022 Spot Bond					0.00000	101.32224				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN81: On 04/10/2022 Spot Bond					0.00000	101.17398				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN81: On 04/10/2022 Spot Bond					0.00000	101.17398				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN81: On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	300,000,00
Total CLN815 SPOT										0.00	0	300,000,00
Total For CLN815										0.00	0	300,000,00
CLN81: On 31/07/2025 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81: On 31/01/2027 Spot Bond					0.00000	100.55803				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81: On 31/01/2030 Spot Bond					0.00000	100.48994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.14120				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.55190				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	86.63509				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.55200				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	100.79321				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.37327				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	100.55190				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.62381				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	101.55074				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	101.55088				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	101.55088				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	101.55079				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.46486				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	101.19098				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	101.06874				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	103.77000				0.00	0	
Total CLN841 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 CLN841										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	103.27000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	103.50100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.12014				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.02692				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.02544				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.18266				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.18265				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.18230				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.59248				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.33410				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.93826				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	100.97846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.93150				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.95498				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.92879				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.67453				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.41140				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.65622				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.69953				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.64207				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.70899				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.28420				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.30000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	108.09000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.87537				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.31443				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.47768				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.48376				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.48066				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.92987				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.38885				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.36168				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.40243				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.37267				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.16596				0.00	0	
Total CLN877 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 CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.19758				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.16526				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.14336				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.53245				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.13444				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.52000	104.63647	9.52000	104.60989				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.23500	102.63670	11.23500	102.60605				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.61000	101.42513	10.61000	101.39649				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.98500	103.63963	8.98500	103.61474				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.02500	92.98734	13.02500	92.95528				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.61500	93.16945	11.61500	93.14071				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.51778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.62271				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.03780				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.27784				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.36500	10.36500	10.36500	102.85307				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.97162				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.28555				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.15274				0.00	0	7,220,000,0€
Total DSY06 SPOT										0.00	0	7,220,000,0€
Total For DSY06										0.00	0	7,220,000,0€
DSY07 On 21/05/2029 Spot Bond					0.00000	100.03875				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.85803				0.00	0	360,000,0€
Total DTF001 SPOT										0.00	0	360,000,0€
Total For DTF001										0.00	0	360,000,0€
DTF002 On 28/06/2025 Spot Bond					0.00000	100.88426				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.50000	101.16366	7.50000	101.14309				0.00	0	300,000,0€
Total DV23 SPOT										0.00	0	300,000,0€
Total For DV23										0.00	0	300,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	69.68709	100.00000	69.53115				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.68709	100.00000	69.53115				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.05000	101.04925	9.05000	101.02494				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18016	9.69000	100.15440				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18016	9.69000	100.15440				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.56500	96.58341	10.56500	96.55640				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.59000	93.52527	11.59000	93.49664				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.18760	10.10000	100.16078				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.18760	10.10000	100.16078				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.90682				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.61751				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.62669				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.94516				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.48969				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	99.59645				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.34489				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.67146				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.18336				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.44353				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.72223				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.46140				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.98778				0.00	500,000,000	5,500,000.00
Total DVFB30 SPOT										0.00	500,000,000	5,500,000.00
Total For DVFB30										0.00	500,000,000	5,500,000.00
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.33509				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	101.41191				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	101.45953				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.46000	106.55253	8.46000	106.52854				0.00	0	
Total ECN24 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 ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.38000	115.93217	5.38000	115.89001				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.11000	102.27105	5.11000	102.23461				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	143.85254	2.25000	143.81224				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.65000	159.41231	3.65000	159.36169				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.66500	145.50668	3.66500	145.46039				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.67000	140.76769	3.67000	140.72291				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.20000	117.13462	5.20000	117.09249				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.08000	104.62340	5.08000	104.58620				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	143.85254	2.25000	143.81224				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	176.72397				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.87046				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	160.51030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	162.62447				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.01912				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.03697				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.06342				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.82132				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.49148				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.39421				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	98.83075				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	96.24078				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	106.20883				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	109.19903				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	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
ELN015 On 02/04/2027 Spot Bond					0.00000	102.78970				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.67500	102.10982	10.67500	102.08097				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.49000	12.49000	12.49000	94.71129				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.54000	12.54000	12.54000	98.91785				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.76500	10.76500	10.76500	100.99553				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.76500	10.76500	10.76500	100.67825				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.47000	12.47000	12.47000	70.17061				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.76500	11.76500	11.76500	98.63471				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.47000	12.47000	12.47000	92.04504				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.92221				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.36311				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.28882				0.00	0	
Total EPF018 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	101.29294				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.32270				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	99.81580				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	99.89830				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.43758				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.27042				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.27364				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	101.18331				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.27483				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.87713				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.56514				0.00	0	35,000,00
Total EQT005 SPOT										0.00	0	35,000,00
Total For EQT005										0.00	0	35,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.48097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.08548				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.78864				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.27694				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.43702				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.14754				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.15334				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.15034				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	100.15616				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.15063				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	100.14380				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.14959				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	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
ES23 On 25/01/2023 Spot Bond			7.76000	101.69214	7.76000	101.67120			85,061,860,800,000.00	10,961,580,000	10,961,580,00
Total ES23 SPOT									15,061,860,800,000.00	10,961,580,000	10,961,580,00
Total For ES23									15,061,860,800,000.00	10,961,580,000	10,961,580,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.77571	10.00000	100.74921			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.70500	97.56461	9.70500	97.53936			66,224,953,767,000.00	6,823,797,400	16,315,998,70
Total ES26 SPOT									16,224,953,767,000.00	6,823,797,400	16,315,998,70
Total For ES26									16,224,953,767,000.00	6,823,797,400	16,315,998,70
ES26/R On 02/04/2026 Spot Bond			7.85000	103.09749	7.85000	103.07581			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.00500	76.12410	11.99000	76.17278			299,471,928,000.00	24,945,600	1,725,942,40
Total ES33 SPOT									299,471,928,000.00	24,945,600	1,725,942,40
Total For ES33									299,471,928,000.00	24,945,600	1,725,942,40
ES33/R On 15/09/2033 Spot Bond			7.50000	103.31500	7.50000	103.29433			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35000	74.58378	12.34000	74.61534			191,195,290,000.00	15,481,400	60,518,60
Total ES42 SPOT									191,195,290,000.00	15,481,400	60,518,60
Total For ES42									191,195,290,000.00	15,481,400	60,518,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.81364	8.50000	102.79025			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.62359			0.00	30,000,000	205,000,00
Total EXX05 SPOT									0.00	30,000,000	205,000,00
Total For EXX05									0.00	30,000,000	205,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.32516			0.00	0	
Total FIFB14 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 FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.03829				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.19229				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.54238				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.69613				0.00	0	305,000,00
Total FIFB19 SPOT										0.00	0	305,000,00
Total For FIFB19										0.00	0	305,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.40263				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.42309				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.03841				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.04066				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.04123				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.56889				0.00	500,000,000	500,000,00
Total FRB22 SPOT										0.00	500,000,000	500,000,00
Total For FRB22										0.00	500,000,000	500,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.56265				0.00	710,000,000	710,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRB23 SPOT										0.00	710,000,000	710,000,000
Total For FRB23										0.00	710,000,000	710,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.88395				0.00	30,600,000	345,800,000
Total FRB24 SPOT										0.00	30,600,000	345,800,000
Total For FRB24										0.00	30,600,000	345,800,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.63168				0.00	34,800,000	17,400,000
Total FRB25 SPOT										0.00	34,800,000	17,400,000
Total For FRB25										0.00	34,800,000	17,400,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.51335				0.00	300,000,000	15,550,000,000
Total FRB26 SPOT										0.00	300,000,000	15,550,000,000
Total For FRB26										0.00	300,000,000	15,550,000,000
FRB27 On 03/06/2026 Spot Bond			9.34500	104.91794	9.34500	104.89176				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.83068				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.92922				0.00	10,000,000,000	6,865,000,000
Total FRB29 SPOT										0.00	10,000,000,000	6,865,000,000
Total For FRB29										0.00	10,000,000,000	6,865,000,000
FRB30 On 19/04/2026 Spot Bond			9.26500	99.45996	9.26500	99.43534			208,462,500,000.00		22,500,000	513,800,000
Total FRB30 SPOT									208,462,500,000.00		22,500,000	513,800,000
Total For FRB30									208,462,500,000.00		22,500,000	513,800,000
FRB31 On 24/11/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.71000	329.09590	1.71000	329.00841				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	163.11782				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.51000	218.24564	3.51000	218.17705			772,200,000,000.00		220,000,000	
Total FRBI28 SPOT									772,200,000,000.00		220,000,000	
Total For FRBI28									772,200,000,000.00		220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	114.35290				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	228.64758			303,900,000,000.00		60,000,000	
Total FRBI33 SPOT									303,900,000,000.00		60,000,000	
Total For FRBI33									303,900,000,000.00		60,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.33000	98.18538	5.33000	98.14973				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.27000	98.47489	5.27000	98.43938				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.56000	8.56000	8.56000	83.51006				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.57000	8.57000	8.57000	82.68041				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	158.30556				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	102.01487				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.17342				0.00	0	
Total FRC267 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 Inter
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.72987				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.63400	9.63400	9.63400	100.57130				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.03856				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.30986				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.56000	3.56000	3.56000	119.03108				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.34106				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.18294				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.39000	3.39000	3.39000	116.93651				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.16281				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.19549				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.19792				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.78268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.58164				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.86169				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.87280				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.98942				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	99.90710				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.83282				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.14149				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.28847				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.39832				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.89323				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.36972				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	100.56520				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.27430				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.39804				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.52879				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.30065				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.86424				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.61980				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.88393				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	99.90429				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.32149				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.64517				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	102.05648				0.00	0	
Total FRC335 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 FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.88689				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.64526				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.35667				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.62468				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.16471				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.68859				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.48989				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.94327				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.91318				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.63927				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.65084				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.71007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.82764				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.83283				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.70021				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.65856				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.66285				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.27476				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.70091				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.57508				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.96213				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.38197				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC364 On 28/02/2024 Spot Bond					0.00000	102.45760				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.84521				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.83803				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.81700				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.05835				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.06702				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.69693				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.69450				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.14677				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.88693				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.68162				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.67286				0.00	0	
Total FRC377 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 FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.18031				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.36675				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.31841				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.17997				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.17997				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.15809				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.15809				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.80309				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.62282				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.71637				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.48949				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.52350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.30507				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.21682				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.62279				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.56685				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.45508				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.61109				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.66604				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.72446				0.00	220,000,000	
Total FRC400 SPOT										0.00	220,000,000	
Total For FRC400										0.00	220,000,000	
FRC40: On 19/01/2027 Spot Bond			10.86000	10.86000	10.86000	99.77161				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.78709				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.07468				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	

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 19/05/2026 Spot Bond			13.23500	13.23500	13.23500	102.57370				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.06241				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.09244				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.84331				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.51884				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.42500	11.42500	11.42500	103.94693				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.62282				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.67141				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.70486				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.69711				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.59726				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.43048				0.00	0	
Total FRC415 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 FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.93344				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.67135				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.37414				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.69170				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.62282				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.24325				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.19739				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.19739				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.92420				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.62272				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.51460				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.54347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.20780				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		480,000,000,000,000.00		4,800,000,000	5,000,000,000	
Total FRC429 SPOT										10,000,000,000,000.00	4,800,000,000	5,000,000,000
Total For FRC429										10,000,000,000,000.00	4,800,000,000	5,000,000,000
FRC429 On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		449,000,000,000,000.00		4,490,000,000	5,000,000,000	
Total FRC430 SPOT										19,000,000,000,000.00	4,490,000,000	5,000,000,000
Total For FRC430										19,000,000,000,000.00	4,490,000,000	5,000,000,000
FRC430 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00		6,500,000,000	6,500,000,000	
Total FRC431 SPOT										10,000,000,000,000.00	6,500,000,000	6,500,000,000
Total For FRC431										10,000,000,000,000.00	6,500,000,000	6,500,000,000
FRI33 On 28/02/2033 Spot Bond			4.76000	107.15375	4.76000	107.11655		95,200,000,000.00		20,000,000		
Total FRI33 SPOT										95,200,000,000.00	20,000,000	
Total For FRI33										95,200,000,000.00	20,000,000	
FRI38 On 31/01/2038 Spot Bond			4.96000	117.21099	4.96000	117.16968		0.00		0		
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.61361				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.80516				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.45599				0.00	0	20,000,000
Total FRJ24 SPOT										0.00	0	20,000,000
Total For FRJ24										0.00	0	20,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.18163				0.00	160,000,000	80,000,000
Total FRJ25 SPOT										0.00	160,000,000	80,000,000
Total For FRJ25										0.00	160,000,000	80,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.92939				0.00	66,500,000,000	66,500,000,000
Total FRJ26 SPOT										0.00	66,500,000,000	66,500,000,000
Total For FRJ26										0.00	66,500,000,000	66,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.90259				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.51968				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.60377				0.00	82,400,000,000	86,400,000,000
Total FRJ28 SPOT										0.00	82,400,000,000	86,400,000,000
Total For FRJ28										0.00	82,400,000,000	86,400,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.89868				0.00	72,400,000,000	72,400,000,000
Total FRJ29 SPOT										0.00	72,400,000,000	72,400,000,000
Total For FRJ29										0.00	72,400,000,000	72,400,000,000
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.53391				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.06663				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.55800	4.55800	4.55800	105.60459				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.60117				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.26583				0.00	0	400,000,000
Total FRS103 SPOT										0.00	0	400,000,000
Total For FRS103										0.00	0	400,000,000
FRS108 On 31/01/2038 Spot Bond			5.07000	115.64462	5.07000	115.60352				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.07000	228.62652	5.07000	228.54511				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.21000	113.68679	5.21000	113.64598				0.00	0	
Total FRS110 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 FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	227.93139				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.63000	158.72700	3.63000	158.67667				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.28650	3.70500	110.25131				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.01000	116.49591	5.01000	116.45469				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.22000	225.57746	5.22000	225.49625				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.27000	224.57195	5.27000	224.49080				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.81000	161.80795	2.81000	161.76019				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.30000	223.97125	5.30000	223.89010				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.21000	113.68679	5.21000	113.64598				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.12000	211.58846	4.12000	211.51847				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.96000	103.84637	5.96000	103.80703				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.01000	212.77147	4.01000	212.70172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.07000	212.12524	4.07000	212.05538				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.81000	214.04827	5.81000	213.96785				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.91000	104.46986	5.91000	104.43043				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.64598				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.19000	113.96406	5.19000	113.92321				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.88000	214.17939	3.88000	214.10992				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.58000	218.45647	5.58000	218.37571				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.01000	212.77147	4.01000	212.70172				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.01000	212.77147	4.01000	212.70172				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.41100	219.34866	3.41100	219.28030				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.58000	158.91280	3.58000	158.86262				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14(On 31/03/2028 Spot Bond			4.36000	209.03357	4.36000	208.96311				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.40000	208.61124	4.40000	208.54069				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.55000	159.02440	3.55000	158.97432				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.87500	214.23374	3.87500	214.16430				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.41000	4.41000	4.41000	208.43522				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.59384				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.64910				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.17916				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.11381				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	187.45067				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	139.49061				0.00	0	
Total FRS186 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	193.04418				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	165.32739				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.36419				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.40262				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.25390				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	99.96029				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.70608				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.12244				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.04397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.16471				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.20147				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	120.04493				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23i On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23j On 13/10/2023 Spot Bond					0.00000	102.79990				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.34257				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24l On 04/12/2022 Spot Bond					0.00000	101.86929				0.00	600,000,000	300,000,000
Total FRS241 SPOT										0.00	600,000,000	300,000,000
Total For FRS241										0.00	600,000,000	300,000,000
FRS24m On 12/12/2025 Spot Bond					0.00000	71.00442				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24n On 09/12/2023 Spot Bond					0.00000	102.13843				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24o On 29/12/2025 Spot Bond					0.00000	112.82243				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24p On 19/01/2024 Spot Bond					0.00000	100.94439				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24q On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25r On 22/02/2024 Spot Bond					0.00000	99.96596				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25s On 02/03/2024 Spot Bond					0.00000	101.40705				0.00	0	
Total FRS255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	116.79345				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.51887				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.92485				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.12315				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	118.38694				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.13070				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 31/03/2032 Spot Bond					0.00000	101.12465				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.38461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.56235				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.78361				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.18601				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.34500	10.34500	10.34500	99.91626				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.34500	10.34500	10.34500	99.91626				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.62290				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.24992				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.67400	11.67400	11.67400	89.54291				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.55650				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	95.30465				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29: On 26/01/2023 Spot Bond					0.00000	100.37026				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29: On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29: On 09/05/2025 Spot Bond					0.00000	101.14355				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29: On 12/05/2023 Spot Bond					0.00000	108.22244				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30: On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30: On 16/05/2027 Spot Bond					0.00000	100.17111				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30: On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30: On 06/07/2023 Spot Bond					0.00000	100.87972				0.00	0	
Total FRS305 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 FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.62282				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.77391				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	330.19230				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.11500	331.52681	1.11500	331.44400				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.16000	1.16000	1.16000	331.25890				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.41435				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.91000	108.38350	4.91000	108.34544				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.59000	70.13793	4.59000	114.33520				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	162.17938				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	161.11494				0.00	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 FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	326.94093				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	100.17580				0.00	0	710,000,00
Total FRX23 SPOT										0.00	0	710,000,00
Total For FRX23										0.00	0	710,000,00
FRX24 On 10/12/2024 Spot Bond			8.50500	106.79308	8.50500	106.76877		340,200,000,000.00		40,000,000	40,000,000	20,000,00
Total FRX24 SPOT								340,200,000,000.00		40,000,000	40,000,000	20,000,00
Total For FRX24								340,200,000,000.00		40,000,000	40,000,000	20,000,00
FRX25 On 26/07/2025 Spot Bond			8.51500	103.91406	8.51500	103.89052				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.94000	105.66077	8.94000	105.63552		31,105,836,000.00		3,479,400	3,479,400	13,601,60
Total FRX26 SPOT								31,105,836,000.00		3,479,400	3,479,400	13,601,60
Total For FRX26								31,105,836,000.00		3,479,400	3,479,400	13,601,60
FRX27 On 07/03/2027 Spot Bond			9.38500	107.64616	9.38500	107.61933				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.27500	104.59267	9.27500	104.56691				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.03500	99.18018	10.03500	99.15380				0.00	0	80,000,00
Total FRX30 SPOT										0.00	0	80,000,00
Total For FRX30										0.00	0	80,000,00
FRX31 On 21/02/2031 Spot Bond			9.97000	97.45063	9.97000	97.42486				0.00	0	230,000,00
Total FRX31 SPOT										0.00	0	230,000,00
Total For FRX31										0.00	0	230,000,00
FRX32 On 31/03/2032 Spot Bond			10.60000	103.72900	10.60000	103.69973				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.64000	74.02790	11.64000	74.00502				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.24436				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.03661				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.03521				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.03613				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.03640				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.47221				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.50077				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.51502				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.44588				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.61851				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	100.05466				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.32831				0.00	0	
Total GH5A21 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 GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.98126				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.97935				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.97332				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.92000	118.31971	3.92000	118.28121				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.97562				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.02900	105.86113	8.02900	105.83837				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.78245				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.77500	106.80633	7.77500	106.78408				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.57986				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.47883				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.48683				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.22972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.91307				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.94410				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.28653				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.75820				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.90760				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.65855				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.99062				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.44990				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.01494				0.00	0	45,000,00
Total GRT36 SPOT										0.00	0	45,000,00
Total For GRT36										0.00	0	45,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.92879				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.46411				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	100.07183				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.26991				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.45807				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.92876				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.27601				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.00565				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.23352				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.28883				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.95087				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.96447				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.45036				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H12T19 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 H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.11704				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.84562				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.45200				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.05577				0.00	0	530,000,00
Total HILB08 SPOT										0.00	0	530,000,00
Total For HILB08										0.00	0	530,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	101.03191				0.00	600,000,000	320,000,00
Total HILB09 SPOT										0.00	600,000,000	320,000,00
Total For HILB09										0.00	600,000,000	320,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38498				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.30305				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.93171				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.91679				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.98407				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.03000	327.79899	2.03000	327.70899				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.21000	2.21000	2.21000	336.74850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.76500	97.80525	10.76500	97.77692				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.91000	78.31684	4.91000	108.23221				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.81000	84.44928	11.81000	84.42296			83,097,522,000.00		7,036,200	5,767,905,40
Total HWAY34 SPOT									83,097,522,000.00		7,036,200	5,767,905,40
Total For HWAY34									83,097,522,000.00		7,036,200	5,767,905,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.77958	100.00000	9.75805				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.84000	83.68002	11.84000	83.65387				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.77641	100.00000	9.75490				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.90698				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.13000	164.41849	2.13000	164.37296			333,033,119,436,000.00		156,353,577,200	656,144,600,60
Total I2025 SPOT									33,033,119,436,000.00		156,353,577,200	656,144,600,60
Total For I2025									33,033,119,436,000.00		156,353,577,200	656,144,600,60
I2029 On 31/03/2029 Spot Bond			3.45000	120.56195	3.45000	120.52424			504,978,396,120,000.00		146,370,549,600	197,464,479,80
Total I2029 SPOT									14,978,396,120,000.00		146,370,549,600	197,464,479,80
Total For I2029									14,978,396,120,000.00		146,370,549,600	197,464,479,80
I2033 On 28/02/2033 Spot Bond			4.25500	112.26814	4.26000	112.17871			339,728,897,145,000.00		79,842,279,000	506,537,946,30
Total I2033 SPOT									19,728,897,145,000.00		79,842,279,000	506,537,946,30
Total For I2033									19,728,897,145,000.00		79,842,279,000	506,537,946,30
I2038 On 31/01/2038 Spot Bond			4.30900	127.01148	4.31000	126.95314			49,114,599,048,800.00		11,398,143,200	573,789,988,60
Total I2038 SPOT									19,114,599,048,800.00		11,398,143,200	573,789,988,60
Total For I2038									19,114,599,048,800.00		11,398,143,200	573,789,988,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Spot Bond			4.33000	115.05501	4.33000	115.01631			197,118,103,362,000.00	45,523,811,400	473,491,466,700
Total I2046 SPOT									197,118,103,362,000.00	45,523,811,400	473,491,466,700
Total For I2046									197,118,103,362,000.00	45,523,811,400	473,491,466,700
I2050 On 31/12/2050 Spot Bond			4.36500	115.53676	4.37000	115.39305			93,773,753,325,000.00	21,483,105,000	556,362,371,100
Total I2050 SPOT									93,773,753,325,000.00	21,483,105,000	556,362,371,100
Total For I2050									93,773,753,325,000.00	21,483,105,000	556,362,371,100
IBG01 On 07/02/2025 Spot Bond					0.00000	100.30403			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	100.31258			0.00	0	0
Total IBG02 SPOT									0.00	0	0
Total For IBG02									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			1.88000	328.40602	1.88000	328.31719			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.38821			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.31885			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.24583			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.18217			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.65827			0.00	0	0
Total IBL134 SPOT									0.00	0	0
Total For IBL134									0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.03839			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2024 Spot Bond					0.00000	101.25783			0.00	0	0
Total IBL136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.32672				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.26290				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.03546				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.15925				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.91967				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.98310				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.98250				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	100.01429				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.46339				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.33073				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.49242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.34534				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.63807				0.00	0	30,000,00
Total IBL162 SPOT										0.00	0	30,000,00
Total For IBL162										0.00	0	30,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.65815				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.36444				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.24408				0.00	0	600,000,00
Total IBL168 SPOT										0.00	0	600,000,00
Total For IBL168										0.00	0	600,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.65829				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.54403				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.98210				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.18292				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.20889				0.00	0	130,000,00
Total IBL190 SPOT										0.00	0	130,000,00
Total For IBL190										0.00	0	130,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	101.24474				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.75031				0.00	0	2,370,000,00
Total IBL192 SPOT										0.00	0	2,370,000,00
Total For IBL192										0.00	0	2,370,000,00
IBL193 On 20/10/2022 Spot Bond					0.00000	100.57554				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.37075				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.32475				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.26912				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.83897				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.83472				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.60114				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.49851				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.43646				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.22950				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.37439				0.00	0	
Total IBL206 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 IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.42896				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.46761				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.11862				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.03581				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.03468				0.00	160,000,000,000	40,000,000,000
Total IBL212 SPOT										0.00	160,000,000,000	40,000,000,000
Total For IBL212										0.00	160,000,000,000	40,000,000,000
IBL213 On 22/02/2023 Spot Bond					0.00000	100.03468				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.03468				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.85110				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.17033				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.05947				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.84487				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.05490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.33930				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.62921				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.32500	8.32500	8.32500	101.57561				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.29539				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.67500	8.67500	8.67500	101.58145				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.98179				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.93134				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	98.66888				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.41879				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.33318				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.37231				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL231 On 21/06/2025 Spot Bond					0.00000	101.13842				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.22500	9.22500	9.22500	100.79710				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.97460				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.01278				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.34556				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.91550				0.00	0	310,000,00
Total IBL236 SPOT										0.00	0	310,000,00
Total For IBL236										0.00	0	310,000,00
IBL237 On 08/07/2024 Spot Bond					0.00000	101.20802				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.59705				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.63381				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.06500	100.42774	11.06500	96.19375				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.51526				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.53777				0.00	0	
Total IBL242 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 IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.37130				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.16500	10.16500	10.16500	96.49691				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.15140				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.57000	102.51226	8.57000	102.48889				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.94000	103.21205	6.94000	103.19277				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.69692				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.80500	101.88152	9.80500	101.85501				0.00	0	107,435,40
Total IDCG06 SPOT										0.00	0	107,435,40
Total For IDCG06										0.00	0	107,435,40
IDCG08 On 13/05/2030 Spot Bond			11.09000	104.09191	11.09000	104.09948				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.38500	103.76137	10.38500	103.73267				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.25084				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.63620				0.00	0	200,000,00
Total IDCG15 SPOT										0.00	0	200,000,00
Total For IDCG15										0.00	0	200,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.20221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.32630				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.95996				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.13622				0.00	3,840,000,000	1,920,000,000
Total IDCG21 SPOT										0.00	3,840,000,000	1,920,000,000
Total For IDCG21										0.00	3,840,000,000	1,920,000,000
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.60699				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.01576				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.22397				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.11500	100.98630	9.11500	100.96171				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.53096				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.49871				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.25095				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.50344				0.00	0	740,000,000
Total INLV07 SPOT										0.00	0	740,000,000
Total For INLV07										0.00	0	740,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV08 On 12/06/2026 Spot Bond					0.00000	106.68254				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.50618				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.91136				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.16287				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.08465				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.11146				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.38715				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.65286				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.28564				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.28912				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.31441				0.00	0	20,000,00
Total IPF30 SPOT										0.00	0	20,000,00
Total For IPF30										0.00	0	20,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.82297				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.95089			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.28144			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.08619			0.00	0	
Total IPFC39 SPOT									0.00	0	
Total For IPFC39									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.85356			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.67000	205.78601	4.67000	205.71492			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.61408			0.00	0	200,000,00
Total IV050 SPOT									0.00	0	200,000,00
Total For IV050									0.00	0	200,000,00
IV19A On 31/03/2028 Spot Bond			4.57000	206.82721	4.57000	206.75633			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.90958			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.65340			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.75378			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.36162			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.76349			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.57459				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.43899				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.80964				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.25293				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.45000	101.26113	7.45000	101.24095				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.92832				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.87911				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.50500	100.24021	7.50500	100.22014				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.68259				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.50000	99.87686	7.50000	99.85637				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.59796				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.44000	99.87785	7.44000	99.85751				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.66387				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.11754				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.15000	6.15000	6.15000	101.39285				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.38450				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.07063				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.88063				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.80000	7.80000	7.80000	99.54948				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.50000	8.50000	8.50000	98.78075				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.58256				0.00	0	
Total IVC213 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 IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.55107				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.97500	6.97500	6.97500	102.42743				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.72500	102.22619	8.72500	102.20233				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.47500	101.59627	7.47500	101.18481				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.29591				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.36500	9.36500	9.36500	100.17927				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.50724				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.10063				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.78144				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.22469				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.07440				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.89901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.83229				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.66415				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.54346				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.30838				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.34189				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.40734				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.14522				0.00	30,000,000	10,000,000
Total KAP012 SPOT										0.00	30,000,000	10,000,000
Total For KAP012										0.00	30,000,000	10,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.83019				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.70253				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.61742				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.86554				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.56002				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.26491				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.26871				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.29634				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.40664				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.69785				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.72485				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.81274				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.86500	118.73046	9.86500	118.69939				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.36000	104.14585	8.36000	104.12222				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.11038				0.00	520,000,000	835,000,000
Total LGL07 SPOT										0.00	520,000,000	835,000,000

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 LGL07										0.00	520,000,000	835,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.36356				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.24971				0.00	0	650,000,000
Total LGL09 SPOT										0.00	0	650,000,000
Total For LGL09										0.00	0	650,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.87669				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.53807				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.58062				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.75515				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.96510				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.03802				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.03883				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.90026				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.25834				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.10818				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF070 SPOT										0.00	0	100,000,00
Total For MBF070										0.00	0	100,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.09522				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.85150				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.56238				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.01799				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.53269				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.20841				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.37446				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.27329				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	0.00000				0.00	0	30,000,00
Total MBP050 SPOT										0.00	0	30,000,00
Total For MBP050										0.00	0	30,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.32680				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.89189				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			9.11500	9.11500	9.11500	105.93199				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.90864				0.00	0	2,318,000.00
Total MMIG06 SPOT										0.00	0	2,318,000.00
Total For MMIG06										0.00	0	2,318,000.00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.06842				0.00	1,200,000,000	600,000.00
Total MMIG07 SPOT										0.00	1,200,000,000	600,000.00
Total For MMIG07										0.00	1,200,000,000	600,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	102.28764				0.00	0	20,000.00
Total MML01 SPOT										0.00	0	20,000.00
Total For MML01										0.00	0	20,000.00
MML02 On 10/12/2026 Spot Bond			9.76500	100.26858	9.76500	100.24246			234,360,000,000.00		24,000,000	14,100.00
Total MML02 SPOT									234,360,000,000.00		24,000,000	14,100.00
Total For MML02									234,360,000,000.00		24,000,000	14,100.00
MML03 On 15/03/2028 Spot Bond					0.00000	102.74324				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.01500	92.06089	10.01500	94.54568				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.17250				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.44500	100.40065	10.44500	100.37287				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.90721				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.72278				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.40549				0.00	0	
Total MTN12 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 MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.49961				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.09375				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.76658				0.00	0	20,000,00
Total MTN17 SPOT										0.00	0	20,000,00
Total For MTN17										0.00	0	20,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.05434				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.99478				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.54542				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.33439				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.67329				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.71000	96.48068	9.71000	96.45583				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.58066				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.82908				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.43997				0.00	0	30,000,00

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 MTN26 SPOT										0.00	0	30,000,00
Total For MTN26										0.00	0	30,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.02054				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.69541				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.77623				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.18786				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.03928				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.04141				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.31927				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.04077				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.04090				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.06705				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.32749				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/06/2025 Spot Bond					0.00000	101.54873				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.75210				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.09000	102.18226	8.09000	102.16004				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.45000	102.06284	8.45000	102.03989				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.64500	100.24513	10.64500	100.21688				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.84779				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.51141				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.60423				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.63189				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.50711				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.18275				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.01500	106.67328	8.01500	106.65050				0.00	0	
Total NBK13A 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 NBK13A									0.00	0	
NBK16, On 12/02/2025 Spot Bond			8.56500	102.23475	8.56500	102.21146			0.00	0	10,000,00
Total NBK16A SPOT									0.00	0	10,000,00
Total For NBK16A									0.00	0	10,000,00
NBK17, On 22/04/2026 Spot Bond			9.30000	105.35106	9.30000	105.32489			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			9.31500	105.63442	9.31500	105.60815		184,437,000,000.00		19,800,000	60,300,00
Total NBK20A SPOT								184,437,000,000.00		19,800,000	60,300,00
Total For NBK20A								184,437,000,000.00		19,800,000	60,300,00
NBK21, On 21/07/2027 Spot Bond			9.55500	105.12474	9.55500	105.09807			0.00	0	180,000,00
Total NBK21A SPOT									0.00	0	180,000,00
Total For NBK21A									0.00	0	180,000,00
NBK22, On 19/11/2022 Spot Bond			7.35000	103.24699	7.35000	103.22656		34,251,000,000,000.00		4,660,000,000	2,330,000,00
Total NBK22A SPOT								34,251,000,000,000.00		4,660,000,000	2,330,000,00
Total For NBK22A								34,251,000,000,000.00		4,660,000,000	2,330,000,00
NBK23, On 19/11/2025 Spot Bond			8.24300	109.62878	8.24300	109.60472		4,945,800,000.00		600,000	200,00
Total NBK23A SPOT								4,945,800,000.00		600,000	200,00
Total For NBK23A								4,945,800,000.00		600,000	200,00
NBK24, On 19/11/2027 Spot Bond			9.28500	109.60053	9.28500	109.57351			0.00	0	1,115,455,20
Total NBK24A SPOT									0.00	0	1,115,455,20
Total For NBK24A									0.00	0	1,115,455,20
NBK25, On 17/02/2023 Spot Bond			7.77000	7.77000	7.77000	101.50536			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25, On 12/02/2025 Spot Bond					0.00000	102.20683			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	63.77345	100.00000	63.63307		49,000,000,000,000.00		490,000,000	490,000,00
Total NBK26A SPOT								49,000,000,000,000.00		490,000,000	490,000,00
Total For NBK26A								49,000,000,000,000.00		490,000,000	490,000,00
NBK26, On 22/04/2026 Spot Bond					0.00000	102.80432			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.18000	109.28837	9.18000	109.26172			0.00	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 NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.40300	102.93569	7.40300	102.91535				76,976,394,000,000.00	10,398,000,000	5,199,000,00
Total NBK28A SPOT										'6,976,394,000,000.00	10,398,000,000	5,199,000,00
Total For NBK28A										'6,976,394,000,000.00	10,398,000,000	5,199,000,00
NBK29/ On 31/07/2026 Spot Bond			8.68500	106.63860	8.68500	106.61397				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.04000	102.27323	8.04000	102.25133				164,016,000,000.00	20,400,000	6,800,00
Total NBK30A SPOT										164,016,000,000.00	20,400,000	6,800,00
Total For NBK30A										164,016,000,000.00	20,400,000	6,800,00
NBK31/ On 09/11/2023 Spot Bond			7.85000	104.50267	7.85000	104.48080				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31/ On 17/02/2023 Spot Bond					0.00000	100.62260				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35/ On 10/05/2023 Spot Bond					0.00000	100.99646				0.00	1,260,000,000	630,000,00
Total NBK35B SPOT										0.00	1,260,000,000	630,000,00
Total For NBK35B										0.00	1,260,000,000	630,000,00
NBK36/ On 10/05/2026 Spot Bond					0.00000	103.52312				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.44000	11.44000	11.44000	78.98427				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40/ On 31/07/2026 Spot Bond					0.00000	103.03954				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43/ On 20/02/2024 Spot Bond					0.00000	100.91819				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45/ On 15/02/2023 Spot Bond					0.00000	100.48570				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	100.83714				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.21771				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.52458				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.00333				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.52642				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.66719				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.52125				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.71072				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.55791				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.85499				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.12772				0.00	0	5,540,000,00
Total NBKB59 SPOT										0.00	0	5,540,000,00
Total For NBKB59										0.00	0	5,540,000,00
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.05590				0.00	0	13,000,000,00
Total NBKB60 SPOT										0.00	0	13,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB60										0.00	0	13,000,000.00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.37501				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.62152				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.11720				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18587				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			10.61000	104.63067	10.61000	104.60127				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.17701				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.26500	104.80674	10.26500	104.77823				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18587				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.19989				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.21760				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.36795				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.36795				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.95560				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.36881				0.00	668,900,400	542,225,100
Total NGL04 SPOT										0.00	668,900,400	542,225,100
Total For NGL04										0.00	668,900,400	542,225,100
NGL05 On 26/07/2023 Spot Bond					0.00000	101.74328				0.00	520,000,000	620,000,000
Total NGL05 SPOT										0.00	520,000,000	620,000,000
Total For NGL05										0.00	520,000,000	620,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.67658				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.80213				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.16709				0.00	0	500,000,000
Total NGL08 SPOT										0.00	0	500,000,000
Total For NGL08										0.00	0	500,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.20417				0.00	0	2,840,000,000
Total NGL09 SPOT										0.00	0	2,840,000,000
Total For NGL09										0.00	0	2,840,000,000
NGL10 On 27/12/2026 Spot Bond					0.00000	101.05081				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.16272				0.00	28,500,000	16,500,000
Total NGLT1B SPOT										0.00	28,500,000	16,500,000
Total For NGLT1B										0.00	28,500,000	16,500,000
NGT10: On 25/03/2024 Spot Bond					0.00000	104.25140				0.00	0	
Total NGT103 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 NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.41909				0.00	36,000,000	20,200,00
Total NGT104 SPOT										0.00	36,000,000	20,200,00
Total For NGT104										0.00	36,000,000	20,200,00
NGT10: On 22/05/2025 Spot Bond					0.00000	102.79832				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.64476				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.01237				0.00	600,000,000	300,000,00
Total NGT107 SPOT										0.00	600,000,000	300,000,00
Total For NGT107										0.00	600,000,000	300,000,00
NGT10: On 08/09/2026 Spot Bond					0.00000	105.77658				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.52780				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.55604				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.74499				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.99841				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.58363				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.23101				0.00	21,119,701,200	15,191,890,00
Total NHM016 SPOT										0.00	21,119,701,200	15,191,890,00
Total For NHM016										0.00	21,119,701,200	15,191,890,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.74774				0.00	0	800,000,00

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 NHM018 SPOT										0.00	0	800,000,00
Total For NHM018										0.00	0	800,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.52908				0.00	200,000,000	
Total NHM019 SPOT										0.00	200,000,000	
Total For NHM019										0.00	200,000,000	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.60919				0.00	0	35,000,00
Total NHM020 SPOT										0.00	0	35,000,00
Total For NHM020										0.00	0	35,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.78189				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	224.49080				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.38000	3.38000	3.38000	219.62707				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	161.47514				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	114.35290			1,036,800,000,000.00		240,000,000	
Total NI29 SPOT									1,036,800,000,000.00		240,000,000	
Total For NI29									1,036,800,000,000.00		240,000,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	115.74487				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	161.07708				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	264.89550	3.45000	264.81265				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	161.83630				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.02500	3.02500	3.02500	223.64359				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.17000	222.06071	3.17000	221.99293				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08000	90.16926	5.08000	115.46237				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51179				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.19531				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.58341				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.93714				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.24808				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.46323				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.07028				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01965				0.00	0	
Total NN03 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.26843				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	130.76486				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.03081				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.03973				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.47140				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	162.13032				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.21922				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	161.89860				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	155.12332				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.30514				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.28897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.65158				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.19540				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.13475				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.36410				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.86043				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.22889				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.14837				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.01892				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.21991				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.28590				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.21991				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN114 On 13/10/2022 Spot Bond					0.00000	100.69854				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.90133				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.70338				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.63048				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.21932				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.93219				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.80000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.93000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	134.34000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	132.29000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	130.42361				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.86064				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.43196				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	103.06073				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	101.54257				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.57921				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	101.19023				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	101.04494				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 28/10/2022 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 NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.20132				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.32801				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.04078				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.03916				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.03898				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.03394				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.52296				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.04133				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.04163				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.03634				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.22000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	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
NQF1D On 22/05/2052 Spot Bond					0.00000	100.03713				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.45000	104.50404	8.45000	104.48022				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.31000	208.72668	2.31000	208.66781				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.37500	106.68228	11.37500	106.65004				0.00	0	1,924,625,60
Total NRA028 SPOT										0.00	0	1,924,625,60
Total For NRA028										0.00	0	1,924,625,60
NRA02: On 30/11/2028 Spot Bond			100.00000	15.36693	100.00000	15.33292				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.60054				0.00	0	100,000,00
Total NTC23 SPOT										0.00	0	100,000,00
Total For NTC23										0.00	0	100,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	102.00908				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.52100				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.69693				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	101.04772				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	100.54359				0.00	0	
Total NTC33 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 NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.18764				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.21552				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.30471				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.56500	110.12624	8.56500	110.10114				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.03500	104.98776	8.03500	104.96476				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.94000	111.36565	8.94000	111.33919				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.87344				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.89745				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.39309				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.04665				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.58432				0.00	0	560,000,00
Total PEP01 SPOT										0.00	0	560,000,00
Total For PEP01										0.00	0	560,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.30624				0.00	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
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.99320				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.01277				0.00	0	20,000,00
Total PEP04 SPOT										0.00	0	20,000,00
Total For PEP04										0.00	0	20,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	99.92518				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.83972				0.00	0	640,000,00
Total PMM57 SPOT										0.00	0	640,000,00
Total For PMM57										0.00	0	640,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	99.85632				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.88500	107.53221	8.86500	107.57980				077,236,387,900,000.00	1,246,734,540,000	1,715,881,782,70
Total R186 SPOT										7,236,387,900,000.00	246,734,540,000	715,881,782,70
Total For R186										7,236,387,900,000.00	246,734,540,000	715,881,782,70
R197 On 07/12/2023 Spot Bond			0.81000	332.78279	0.81000	332.70244				43,129,276,200,000.00	53,246,020,000	267,679,610,00
Total R197 SPOT										13,129,276,200,000.00	53,246,020,000	267,679,610,00
Total For R197										13,129,276,200,000.00	53,246,020,000	267,679,610,00
R202 On 07/12/2033 Spot Bond			4.30000	245.07590	4.27000	245.66256				16,617,914,160,000.00	3,864,631,200	217,799,692,80
Total R202 SPOT										16,617,914,160,000.00	3,864,631,200	217,799,692,80
Total For R202										16,617,914,160,000.00	3,864,631,200	217,799,692,80
R203 On 28/02/2023 Spot Bond			6.95500	100.27230	6.85000	100.30651				413,951,500,000,000.00	203,300,000,000	175,721,683,00
Total R203 SPOT										13,951,500,000,000.00	203,300,000,000	175,721,683,00
Total For R203										13,951,500,000,000.00	203,300,000,000	175,721,683,00
R2030 On 31/01/2030 Spot Bond			10.29000	88.83442	10.26500	88.92829				956,796,456,732,000.00	2,425,344,650,800	1,148,672,413,70
Total R2030 SPOT										16,796,456,732,000.00	425,344,650,800	148,672,413,70
Total For R2030										16,796,456,732,000.00	425,344,650,800	148,672,413,70
R2032 On 31/03/2032 Spot Bond			10.74500	88.57933	10.72000	88.68678				226,563,181,013,000.00	579,484,707,400	1,412,298,362,00
Total R2032 SPOT										16,563,181,013,000.00	579,484,707,400	412,298,362,00
Total For R2032										16,563,181,013,000.00	579,484,707,400	412,298,362,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 28/02/2035 Spot Bond			11.06000	85.23835	11.05000	85.27323			507,146,919,950,000.00	769,181,457,500	1,800,582,010,400
Total R2035 SPOT									17,146,919,950,000.00	769,181,457,500	300,582,010,400
Total For R2035									17,146,919,950,000.00	769,181,457,500	300,582,010,400
R2037 On 31/01/2037 Spot Bond			11.22500	81.30721	11.21500	81.34350			035,758,417,185,000.00	715,880,482,600	1,659,095,302,200
Total R2037 SPOT									15,758,417,185,000.00	715,880,482,600	559,095,302,200
Total For R2037									15,758,417,185,000.00	715,880,482,600	559,095,302,200
R2040 On 31/01/2040 Spot Bond			11.32500	83.07603	11.31000	83.14856			843,434,493,290,000.00	692,576,997,200	856,898,421,800
Total R2040 SPOT									13,434,493,290,000.00	692,576,997,200	356,898,421,800
Total For R2040									13,434,493,290,000.00	692,576,997,200	356,898,421,800
R2044 On 31/01/2044 Spot Bond			11.31000	80.08723	11.30000	80.12962			423,209,529,091,000.00	214,253,716,100	1,302,673,441,400
Total R2044 SPOT									23,209,529,091,000.00	214,253,716,100	302,673,441,400
Total For R2044									23,209,529,091,000.00	214,253,716,100	302,673,441,400
R2048 On 28/02/2048 Spot Bond			11.24500	79.03437	11.23500	79.07917			541,732,166,892,000.00	1,737,815,221,600	1,120,806,242,800
Total R2048 SPOT									11,732,166,892,000.00	737,815,221,600	120,806,242,800
Total For R2048									11,732,166,892,000.00	737,815,221,600	120,806,242,800
R209 On 31/03/2036 Spot Bond			11.05500	69.09396	11.04000	69.15214			706,154,069,906,000.00	154,333,249,200	705,178,247,500
Total R209 SPOT									16,154,069,906,000.00	154,333,249,200	705,178,247,500
Total For R209									16,154,069,906,000.00	154,333,249,200	705,178,247,500
R210 On 31/03/2028 Spot Bond			2.67000	227.81128	2.67000	227.74479			12,675,057,642,000.00	4,747,212,600	265,214,106,300
Total R210 SPOT									12,675,057,642,000.00	4,747,212,600	265,214,106,300
Total For R210									12,675,057,642,000.00	4,747,212,600	265,214,106,300
R213 On 28/02/2031 Spot Bond			10.61000	79.97113	10.59000	80.04437			573,576,163,463,000.00	1,279,319,148,300	1,116,096,994,200
Total R213 SPOT									13,576,163,463,000.00	279,319,148,300	116,096,994,200
Total For R213									13,576,163,463,000.00	279,319,148,300	116,096,994,200
R214 On 28/02/2041 Spot Bond			11.25000	63.23890	11.24000	63.27447			717,200,516,375,000.00	152,640,045,900	371,882,552,100
Total R214 SPOT									17,200,516,375,000.00	152,640,045,900	371,882,552,100
Total For R214									17,200,516,375,000.00	152,640,045,900	371,882,552,100
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.03603			0.00	0	1,100,000,000
Total RDFB12 SPOT									0.00	0	1,100,000,000
Total For RDFB12									0.00	0	1,100,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.46089			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.74746			0.00	0	
Total RDFB15 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 RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.56334				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.47471				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.14184				0.00	0	340,000,00
Total RDFB20 SPOT										0.00	0	340,000,00
Total For RDFB20										0.00	0	340,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.11137				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.96256				0.00	10,000,000,000	10,000,000,00
Total RDFB22 SPOT										0.00	10,000,000,000	10,000,000,00
Total For RDFB22										0.00	10,000,000,000	10,000,000,00
RDFB2 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.49360				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.10818				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.67074				0.00	0	20,000,00
Total RDFB27 SPOT										0.00	0	20,000,00
Total For RDFB27										0.00	0	20,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.53553				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.24467				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.38747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.19397				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.22907				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.79773				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.11895				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.18411				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.08180				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.42992				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.70642				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.89284				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.77187				0.00	0	20,000,00
Total RES49 SPOT										0.00	0	20,000,00
Total For RES49										0.00	0	20,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.25791				0.00	0	430,000,00
Total RES50 SPOT										0.00	0	430,000,00
Total For RES50										0.00	0	430,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RES52 On 07/05/2024 Spot Bond					0.00000	100.36279				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.17136				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.10060				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.16791				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.24760				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.44227				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.48465				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.63000	103.00517	8.63000	102.98140			16,176,456,035,000.00	1,874,444,500	1,874,444,500	
Total RW23 SPOT									16,176,456,035,000.00	1,874,444,500	1,874,444,500	
Total For RW23									16,176,456,035,000.00	1,874,444,500	1,874,444,500	
RW28 On 10/12/2028 Spot Bond			11.40500	96.98321	11.40500	96.95382			0.00	0		
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			11.89000	95.11546	11.89000	95.08546			0.00	0		
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.50887				0.00	0	
Total RWL26 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 RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.94500	96.20416	10.94500	96.17616				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.68683				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.81568				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.06000	105.82843	9.06000	105.80295			225,594,000,000.00		24,900,000	13,900,000
Total SBS20 SPOT									225,594,000,000.00		24,900,000	13,900,000
Total For SBS20									225,594,000,000.00		24,900,000	13,900,000
SBS21 On 15/05/2026 Spot Bond					0.00000	102.97763				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.20500	102.77807	8.20500	102.75561				0.00	0	1,000,000,000
Total SBS27 SPOT										0.00	0	1,000,000,000
Total For SBS27										0.00	0	1,000,000,000
SBS3 On 25/05/2026 Spot Bond			9.09500	99.23629	9.09500	99.21231				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.40500	103.39205	9.40500	103.36609				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.45500	107.41366	8.45500	107.38949				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.74500	101.39472	8.74500	101.37114				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.29500	97.71103	10.29500	97.68438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.92000	103.44071	6.92000	103.42140			11,764,000,000,000.00	1,700,000,000	1,700,000,00
Total SBS41 SPOT									11,764,000,000,000.00	1,700,000,000	1,700,000,00
Total For SBS41									11,764,000,000,000.00	1,700,000,000	1,700,000,00
SBS42 On 12/11/2025 Spot Bond			8.89000	107.80918	8.89000	107.78370			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.53500	108.24151	9.53500	108.21411			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.18000	101.83925	7.18000	101.81988			3,661,800,000,000.00	510,000,000	510,000,00
Total SBS46 SPOT									3,661,800,000,000.00	510,000,000	510,000,00
Total For SBS46									3,661,800,000,000.00	510,000,000	510,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	100.68713			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.20000	8.20000	8.20000	102.71819			0.00	0	2,000,000,00
Total SBS51 SPOT									0.00	0	2,000,000,00
Total For SBS51									0.00	0	2,000,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	102.66865			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.51730			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14866			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.25725			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.88057			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	100.69241				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.13687				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.09539				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.57874				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.03823				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.13739				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.82424				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.35158				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.19263				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.80909				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.55093				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.57070				0.00	0	
Total SBS75 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 SBS75									0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.59330			0.00	0	
Total SBS76 SPOT									0.00	0	
Total For SBS76									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.21000	327.07266	2.21000	326.98129			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	224.49080			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.84984			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.53162			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.92165			0.00	2,200,000,000	1,340,000,000
Total SBT102 SPOT									0.00	2,200,000,000	1,340,000,000
Total For SBT102									0.00	2,200,000,000	1,340,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.68301			0.00	30,600,000	18,700,000
Total SBT103 SPOT									0.00	30,600,000	18,700,000
Total For SBT103									0.00	30,600,000	18,700,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.91056			0.00	800,000,000	400,000,000
Total SBT104 SPOT									0.00	800,000,000	400,000,000
Total For SBT104									0.00	800,000,000	400,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000	35,000,000
Total SBT105 SPOT								3,500,000,000,000.00	35,000,000	35,000,000	35,000,000
Total For SBT105								3,500,000,000,000.00	35,000,000	35,000,000	35,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	101.82310			0.00	0	0
Total SBT106 SPOT									0.00	0	0
Total For SBT106									0.00	0	0
SBT107 On 08/04/2027 Spot Bond					0.00000	101.16885			0.00	0	0
Total SBT107 SPOT									0.00	0	0
Total For SBT107									0.00	0	0
SBT108 On 13/07/2027 Spot Bond					0.00000	100.94849			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.16644				0.00	520,000,000	520,000,00
Total SBT201 SPOT										0.00	520,000,000	520,000,00
Total For SBT201										0.00	520,000,000	520,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.88829				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.22000	104.91074	8.22000	104.88766				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.59566				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.54470				0.00	1,000,000,000	1,300,000,00
Total SBT206 SPOT										0.00	1,000,000,000	1,300,000,00
Total For SBT206										0.00	1,000,000,000	1,300,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.81101				0.00	0	460,000,00
Total SBT207 SPOT										0.00	0	460,000,00
Total For SBT207										0.00	0	460,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.84858				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.02802				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.42760				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.52906				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.81500	94.00554	9.81500	93.98106				0.00	0	80,000,00
Total SLI7 SPOT										0.00	0	80,000,00
Total For SLI7										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.46907				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.59849				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.19229				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.18986				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.19699				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.20200				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.20199				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.19954				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.19469				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.20181				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.20682				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.20558				0.00	0	
Total SLRC7 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 SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.20435				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.21144				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.54500	106.25895	8.54500	106.23466				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.87939				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.50612				0.00	0	140,000,00
Total SNT06 SPOT										0.00	0	140,000,00
Total For SNT06										0.00	0	140,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.27372				0.00	0	2,529,500,00
Total SPDA13 SPOT										0.00	0	2,529,500,00
Total For SPDA13										0.00	0	2,529,500,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.03552				0.00	0	1,000,000,00
Total SPDA14 SPOT										0.00	0	1,000,000,00
Total For SPDA14										0.00	0	1,000,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.03615				0.00	0	1,220,000,00
Total SPDA15 SPOT										0.00	0	1,220,000,00
Total For SPDA15										0.00	0	1,220,000,00
SPDA1 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	41,800,000,00
Total SPDA16 SPOT										0.00	0	41,800,000,00
Total For SPDA16										0.00	0	41,800,000,00
SPDA1 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	65,100,000,00
Total SPDA17 SPOT										0.00	0	65,100,000,00
Total For SPDA17										0.00	0	65,100,000,00
SPG00 On 27/09/2023 Spot Bond					0.00000	101.90355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.96649				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.62827				0.00	0	170,000,00
Total SPG007 SPOT										0.00	0	170,000,00
Total For SPG007										0.00	0	170,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.71612				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.24707				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.48014				0.00	0	50,000,00
Total SPG010 SPOT										0.00	0	50,000,00
Total For SPG010										0.00	0	50,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.67403				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.64733				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.04466				0.00	0	170,000,00
Total SSA07 SPOT										0.00	0	170,000,00
Total For SSA07										0.00	0	170,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.10993				0.00	0	2,000,000,00
Total SSA08 SPOT										0.00	0	2,000,000,00
Total For SSA08										0.00	0	2,000,000,00
SSN01 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	158.67667				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.84000	107.69673	8.84000	107.67129				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			10.08000	82.55721	10.08000	82.53515				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.91118				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.71241				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.25000	105.20702	8.25000	105.18379				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.21000	113.68679	5.21000	113.64598				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.22072				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.50373				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.24576				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.84000	1.84000	1.84000	328.47962				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.59820				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.43255				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

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 SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.76053				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	161.30440				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	113.64598				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	114.55967				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	214.43642				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.90058				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.90206				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.27655				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.24980				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.93857				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.65554				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.17381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.72732				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.89873				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.39343				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.39743				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	227.01454				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.20371				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.88745				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.45911				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.93000	85.87931	10.93000	85.85448				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.35993				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 31/03/2028 Spot Bond			4.00000	212.87937	4.00000	212.80967				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.32500	223.47210	5.32500	223.39101				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.27360				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.21430				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	101.10604				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.30295				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.70295				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.57085				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.72737				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.53983				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.43578				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.38303				0.00	0	
Total SSN142 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 SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.46046				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.03366				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.21706				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	101.18808				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.21233				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.17740				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.17705				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.16384				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.17705				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.16719				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.14589				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.04494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.04034				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	100.93945				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	101.87856				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	102.04353				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 18/08/2025 Spot Bond			4.37000	99.31118	4.37000	148.41066				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 18/08/2025 Spot Bond			4.41000	89.33811	4.41000	156.79205				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.76913				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.96165				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.35500	102.66230	9.35500	102.63666				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	143,418,633,00
Total T16A10 SPOT										0.00	0	143,418,633,00
Total For T16A10										0.00	0	143,418,633,00
T16OM On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.13354				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.17544				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.21777				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.03669				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.03616				0.00	0	1,660,000,00
Total T17A22 SPOT										0.00	0	1,660,000,00
Total For T17A22										0.00	0	1,660,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.03669				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.48500	99.24604	7.48500	99.22623				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.99500	99.25918	7.99500	99.23804				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.15031				0.00	0	170,000,00
Total TC001 SPOT										0.00	0	170,000,00
Total For TC001										0.00	0	170,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.22794				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.77278				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.05620				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.05934				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.35088				0.00	0	70,000,00
Total TFS157 SPOT										0.00	0	70,000,00
Total For TFS157										0.00	0	70,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.32884				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.26954				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.66689				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97734				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.36134				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.50208				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.75435				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.66882				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.77315				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	99.64546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171On 22/02/2025 Spot Bond					0.00000	100.10169				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172On 22/02/2027 Spot Bond					0.00000	100.14636				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2On 21/11/2022 Spot Bond					0.00000	100.03634				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3On 21/11/2022 Spot Bond			9.87000	9.87000	9.87000	102.44451				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4On 21/11/2022 Spot Bond					0.00000	100.02164				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A6On 21/11/2022 Spot Bond					0.00000	100.03672				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B7On 21/11/2022 Spot Bond					0.00000	100.03920				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2On 21/11/2022 Spot Bond					0.00000	100.08668				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3On 21/11/2022 Spot Bond					0.00000	100.09819				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C7On 21/11/2022 Spot Bond					0.00000	100.04174				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.11279				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.04044				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.23579				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.11417				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.05191				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.03692				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A: On 21/08/2024 Spot Bond			8.76500	99.59818	8.76500	99.57497				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.03719				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.03703				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.03500	99.55343	6.03500	99.53735				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.03821				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22112				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.04026				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.03988				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.04246				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.04176				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.05143				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.05597				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.05330				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.03904				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.03825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.03799				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.04091				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.03971				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.03956				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.05047				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.04855				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.04736				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.03315				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.03399				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.39912				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.65000	104.27958	7.65000	104.25779				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL25 On 04/09/2024 Spot Bond			8.57000	101.57095	8.57000	106.32080				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.75756				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.95413				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.33500	102.96818	9.33500	102.94252				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.06891				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.78675				0.00	0	70,000,00
Total TL30 SPOT										0.00	0	70,000,00
Total For TL30										0.00	0	70,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.08364				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.72115				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.75000	105.51506	8.75000	105.49051			44,233,000,000.00		5,055,200	1,179,233,90
Total TN23 SPOT									44,233,000,000.00		5,055,200	1,179,233,90
Total For TN23									44,233,000,000.00		5,055,200	1,179,233,90
TN23/R On 06/11/2023 Spot Bond			100.00000	47.54640	100.00000	47.44174			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			9.71500	99.60580	9.71500	99.58014			70,159,787,000.00		7,221,800	1,658,230,90
Total TN25 SPOT									70,159,787,000.00		7,221,800	1,658,230,90
Total For TN25									70,159,787,000.00		7,221,800	1,658,230,90
TN25/R On 19/08/2025 Spot Bond			100.00000	17.67731	100.00000	17.63841			0.00		0	
Total TN25/R186 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.21500	93.49722	11.21500	93.46950				69,369,261,000.00	6,185,400	19,148,777,60
Total TN27 SPOT										69,369,261,000.00	6,185,400	19,148,777,60
Total For TN27										69,369,261,000.00	6,185,400	19,148,777,60
TN27/R On 14/11/2027 Spot Bond			100.00000	12.48924	100.00000	12.46174				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.19500	96.27389	11.19500	96.24539				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.86500	96.93709	11.86500	96.90657				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.66537	8.00000	118.63995				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.25700	95.03556	12.25700	95.00484				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.61000	90.88063	12.61000	90.85028				48,904,102,000.00	3,878,200	635,159,90
Total TN40 SPOT										48,904,102,000.00	3,878,200	635,159,90
Total For TN40										48,904,102,000.00	3,878,200	635,159,90
TN40/R On 09/10/2040 Spot Bond			10.75000	104.02707	10.75000	103.99731				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	100.38118				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.37623				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.59000	100.02943	5.59000	100.87958				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.31192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.08478				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.10411				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.13068				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.88500	101.30389	7.88500	100.44213				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.97310				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.02199				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.96000	102.70082	7.96000	102.67882				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.18613				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.22448				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.06980				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.70875				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.25000	104.82147	8.25000	104.79832				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.70875				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.89500	102.72772	8.89500	102.70330				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.18939				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.31121				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.22984				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.17673				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.52178				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.52178				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.67853				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	97.28388				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	97.12345				0.00	0	
Total TSP262 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 TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.56453				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.98079				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.61385				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.18557				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.31476				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.21585				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	101.13960				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.67109				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.50482				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.51025				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.09950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.10470				0.00	20,000,000,000	10,000,000,000
Total TWC419 SPOT										0.00	20,000,000,000	10,000,000,000
Total For TWC419										0.00	20,000,000,000	10,000,000,000
TWC42 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			078,500,000,000,000.00	50,785,000,000	39,465,000,000	
Total TWC420 SPOT									'8,500,000,000,000.00	50,785,000,000	39,465,000,000	
Total For TWC420									'8,500,000,000,000.00	50,785,000,000	39,465,000,000	
UG26 On 09/03/2026 Spot Bond			11.18500	105.53977	11.18500	105.50857			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.18389			0.00	0	0	
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.13747			0.00	600,000,000	300,000,000	
Total UU1A02 SPOT									0.00	600,000,000	300,000,000	
Total For UU1A02									0.00	600,000,000	300,000,000	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.18752			0.00	0	0	
Total UU1A04 SPOT									0.00	0	0	
Total For UU1A04									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.20320			0.00	0	0	
Total UU1A05 SPOT									0.00	0	0	
Total For UU1A05									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.20682			0.00	0	0	
Total UU1B01 SPOT									0.00	0	0	
Total For UU1B01									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.21262			0.00	600,000,000	300,000,000	
Total UU1B02 SPOT									0.00	600,000,000	300,000,000	
Total For UU1B02									0.00	600,000,000	300,000,000	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.23816			0.00	0	0	
Total UU1C01 SPOT									0.00	0	0	
Total For UU1C01									0.00	0	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.24298			0.00	0	0	
Total UU1C02 SPOT									0.00	0	0	
Total For UU1C02									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	100.92413			0.00	0	5,520,000,00
Total VKE11 SPOT									0.00	0	5,520,000,00
Total For VKE11									0.00	0	5,520,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.39625			0.00	0	200,000,00
Total VKE14 SPOT									0.00	0	200,000,00
Total For VKE14									0.00	0	200,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.19037			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.20795			0.00	0	590,000,00
Total VKE16 SPOT									0.00	0	590,000,00
Total For VKE16									0.00	0	590,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	99.91302			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.13011			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.18198			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.20e+017	1,310,605,225,700	159,965,613,60
Total for SPOT :									1.20e+017	310,605,225,700	159,965,613,60
Total Futures									1.197478399e+017	310,605,233,443	159,966,943,21
Total Options									0.000000000	0	156,34
Grand Total:									1.20e+017	310,605,233,443	159,967,099,55