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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2022

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	05/05/2022	Bond Future			11.34661	76.90807	11.34251	76.92941			0.00	0	0
ES33	On	04/08/2022	Bond Future			11.56400	77.94885	11.56021	77.96802			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.76152	75.34778	11.76560	75.32768			0.00	0	
ES33	On	02/02/2023	Bond Future			11.94912	76.63441	11.95731	76.59505			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.75685	75.47055	11.76338	75.43102			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			11.95408	76.49187	11.96124	76.44971			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.13454	73.39105	12.14875	73.30948			0.00	0	
ES42	On	02/02/2023	Bond Future			12.29976	74.64651	12.31776	74.54550			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			161.01842	161.01842	160.25926	160.25926			73,746,436.36	458	5,19
I2025	On	04/08/2022	Bond Future			161.57457	161.57457	160.80014	160.80014			74,001,153.06	458	1,58
I2025	On	03/11/2022	Bond Future			164.02333	164.02333	163.15407	163.15407			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			165.15021	165.15021	164.22561	164.22561			0.00	0	
Total I2025 Future												147,747,589.42	916	6,74
Total For I2025												147,747,589.42	916	6,74
I2029	On	05/05/2022	Bond Future			118.44074	118.44074	117.15184	117.15184			184,175,350.70	1,555	2,74
I2029	On	04/08/2022	Bond Future			120.04363	120.04363	118.73345	118.73345			186,667,844.65	1,555	3,38
I2029	On	03/11/2022	Bond Future			120.63055	120.63055	119.23983	119.23983			0.00	0	
I2029	On	02/02/2023	Bond Future			122.68444	122.68444	121.24002	121.24002			0.00	0	
Total I2029 Future												370,843,195.35	3,110	6,14
Total For I2029												370,843,195.35	3,110	6,14
I2033	On	05/05/2022	Bond Future			114.00854	114.00854	112.80470	112.80470			47,883,586.80	420	2,41
I2033	On	04/08/2022	Bond Future			115.55145	115.55145	114.32765	114.32765			48,531,609.00	420	5,31
I2033	On	03/11/2022	Bond Future			115.98810	115.98810	114.68743	114.68743			0.00	0	
I2033	On	02/02/2023	Bond Future			117.96280	117.96280	116.61104	116.61104			0.00	0	
Total I2033 Future												96,415,195.80	840	7,81
Total For I2033												96,415,195.80	840	7,81
I2038	On	05/05/2022	Bond Future			131.71730	131.71730	130.53394	130.53394			83,113,616.30	631	3,51
I2038	On	04/08/2022	Bond Future			131.67403	131.67403	130.47072	130.47072			83,086,312.93	631	3,40
I2038	On	03/11/2022	Bond Future			133.67016	133.67016	132.38109	132.38109			0.00	0	
I2038	On	02/02/2023	Bond Future			134.07283	134.07283	132.72899	132.72899			0.00	0	
Total I2038 Future												166,199,929.23	1,262	6,91
Total For I2038												166,199,929.23	1,262	6,91
I2046	On	05/05/2022	Bond Future			120.21101	120.21101	118.58031	118.58031			542,993,132.17	4,517	14,21
I2046	On	04/08/2022	Bond Future			121.83783	121.83783	120.18126	120.18126			550,341,478.11	4,517	7,41
I2046	On	03/11/2022	Bond Future			121.74849	121.74849	120.00561	120.00561			0.00	0	
I2046	On	02/02/2023	Bond Future			123.82231	123.82231	122.01965	122.01965			0.00	0	
Total I2046 Future												1,093,334,610.28	9,034	21,71
Total For I2046												1,093,334,610.28	9,034	21,71
I2050	On	05/05/2022	Bond Future			124.71762	124.71762	123.77051	123.77051			45,147,778.44	362	8,41
I2050	On	04/08/2022	Bond Future			124.37464	124.37464	123.41077	123.41077			45,023,619.68	362	1,71
I2050	On	03/11/2022	Bond Future			126.25989	126.25989	125.21754	125.21754			0.00	0	
I2050	On	02/02/2023	Bond Future			126.32885	126.32885	125.23807	125.23807			0.00	0	
Total I2050 Future												90,171,398.12	724	10,21
Total For I2050												90,171,398.12	724	10,21
R186	On	05/05/2022	Bond Future			8.12725	113.00206	8.12205	113.02285		5.57	1,971,433,938.76	17,446	62,41
R186	On	04/08/2022	Bond Future			8.33059	109.21573	8.32596	109.23319		5.81	2,033,924,539.79	18,623	17,61
R186	On	03/11/2022	Bond Future			8.49370	110.84704	8.50469	110.80791		5.55	0.00	0	
R186	On	02/02/2023	Bond Future			8.62576	107.41826	8.64568	107.35147		5.53	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 Intere
Total R186 Future												4,005,358,478.55	36,069	80,06	
R186	On	05/05/2022	Bond Future	6.73	Call			0.08000	0.00008	0,050	5.44		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,746.80000	5.74680	5,767,560	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			7.93000	0.00793	6,530	5.33		0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,439.98000	3.43998	3,459,370	5.33		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			31.47000	0.03147	27,320	5.35		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			351.49000	0.35149	345,980	5.59		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			292.22000	0.29222	286,510	5.62		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			259.58000	0.25958	243,150	5.43		0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,232.57000	1.23257	1,236,930	5.43		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			675.68000	0.67568	651,460	5.53		0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			603.95000	0.60395	600,520	5.53		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,059.96000	1.05996	1,033,660	5.59		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			5.90000	0.00590	5,150	6.22		0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,087.09000	1.08709	1,060,730	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			338.98000	0.33898	333,410	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,114.54000	1.11454	1,088,140	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			326.81000	0.32681	321,200	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,198.71000	1.19871	1,172,210	5.62		0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			2,636.28000	2.63628	2,652,920	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,133.79000	2.13379	2,108,720	5.79		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			87.64000	0.08764	83,360	5.79		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,230.18000	3.23018	3,207,530	6.03		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			20.87000	0.02087	19,010	6.03		0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			4,134.35000	4.13435	4,112,810	6.22		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,048.63000	1.04863	1,035,380	5.66		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,791.06000	1.79106	1,795,270	5.66		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,493.56000	5.49356	5,474,730	6.76		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			178.50000	0.17850	177,130	6.76		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			99.86000	0.09986	96,780	5.59		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,410.30000	5.41030	5,424,680	5.59		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			789.07000	0.78907	777,490	5.58		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,180.75000	2.18075	2,186,630	5.58		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,065.49000	1.06549	1,052,140	5.66		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,769.88000	1.76988	1,773,990	5.66		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,082.26000	1.08226	1,068,820	5.67		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,748.62000	1.74862	1,752,640	5.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,786.17000	1.78617	1,762,930	5.57		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,931.32000	1.93132	1,947,320	5.57		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.55	Put		1,770.21000	1.77021	1,747,080	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,892.29000	1.89229	1,908,060	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,802.26000	1.80226	1,778,900	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,911.75000	1.91175	1,927,640	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,581.00000	1.58100	1,606,340	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,645.56000	2.64556	2,604,110	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,596.84000	1.59684	1,622,350	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,627.47000	2.62747	2,586,190	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,564.87000	1.56487	1,590,050	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,663.37000	2.66337	2,621,760	5.33	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											4,005,358,478.55	36,069	104,78
R197	On	05/05/2022	Bond Future			330.21441	330.21441	330.03997	330.03997		70,996,098.15	215	71
R197	On	04/08/2022	Bond Future			326.23974	326.23974	326.05235	326.05235		70,141,544.10	215	21
R197	On	03/11/2022	Bond Future			331.18476	331.18476	330.82605	330.82605		0.00	0	
R197	On	02/02/2023	Bond Future			328.18302	328.18302	327.73876	327.73876		0.00	0	
Total R197 Future											141,137,642.25	430	96
Total For R197											141,137,642.25	430	96
R202	On	05/05/2022	Bond Future			253.65763	253.65763	251.03565	251.03565		180,096,917.30	710	6,03
R202	On	04/08/2022	Bond Future			252.60560	252.60560	249.94012	249.94012		179,349,976.00	710	80
R202	On	03/11/2022	Bond Future			256.43363	256.43363	253.59876	253.59876		0.00	0	
R202	On	02/02/2023	Bond Future			256.20899	256.20899	253.26404	253.26404		0.00	0	
Total R202 Future											359,446,893.30	1,420	6,83
Total For R202											359,446,893.30	1,420	6,83
R2023	On	05/05/2022	Bond Future			5.50243	103.23359	5.53134	103.21069	1.08	354,813,848.83	3,437	15,97
R2023	On	04/08/2022	Bond Future			5.61855	104.58040	5.66739	104.55364	0.76	582,512,828.00	5,570	7,96
R2023	On	03/11/2022	Bond Future			5.13145	102.26476	5.38995	102.18496	0.41	0.00	0	
Total R2023 Future											937,326,676.83	9,007	23,93
R2023	On	05/05/2022	Bond Future	6.29	Call			603.08000	0.60308	624,690	1.28	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			5.08000	0.00508	3,790	1.28	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			610.71000	0.61071	632,360	1.28	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			4.86000	0.00486	3,610	1.28	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			618.33000	0.61833	640,030	1.28	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			4.64000	0.00464	3,440	1.28	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			318.04000	0.31804	335,360	0.84	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			108.94000	0.10894	99,500	0.84	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			310.19000	0.31019	327,310	0.84	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			112.00000	0.11200	102,360	0.84	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			314.00000	0.31400	331,220	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			110.35000	0.11035	100,810	0.84	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			50.42000	0.05042	34,060	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			320.67000	0.32067	384,260	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			49.94000	0.04994	33,730	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			315.51000	0.31551	378,800	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			50.91000	0.05091	34,400	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			318.08000	0.31808	381,520	0.48	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												937,326,676.83	9,007	23,93
R2030	On	05/05/2022	Bond Future			9.69066	93.11573	9.67079	93.21594		8.40	2,363,742,806.05	25,385	77,33
R2030	On	04/08/2022	Bond Future			9.89918	90.34681	9.87891	90.44543		8.58	1,806,755,506.38	19,998	43,28
R2030	On	03/11/2022	Bond Future			10.07011	91.69763	10.05894	91.75025		8.20	0.00	0	
R2030	On	02/02/2023	Bond Future			10.22571	89.23522	10.21901	89.26576		8.25	0.00	0	
Total R2030 Future												4,170,498,312.43	45,383	120,62
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.75	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,502.03000	10.50203	10,602,240	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.01000	0.00001	0,000	7.76	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,160.71000	8.16071	8,260,910	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			0.24000	0.00024	0,150	7.76	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,485.95000	4.48595	4,584,280	7.88	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			12.64000	0.01264	9,370	7.92	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,064.03000	4.06403	4,160,970	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			78.17000	0.07817	63,810	8.10	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,755.47000	2.75547	2,841,320	8.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,869.00000	1.86900	1,937,600	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			644.42000	0.64442	585,240	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,002.57000	1.00257	1,043,600	8.49	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			762.62000	0.76262	698,080	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			867.61000	0.86761	903,280	8.53	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			6.63000	0.00663	4,750	7.88	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			320.96000	0.32096	332,220	8.88	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,697.81000	2.69781	2,600,260	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			124.93000	0.12493	127,590	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,741.31000	2.74131	2,643,550	9.21	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			119.80000	0.11980	122,250	9.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			231.57000	0.23157	199,960	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,325.72000	6.32572	6,425,840	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,784.96000	2.78496	2,687,020	9.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		114.85000	0.11485	117,120	9.22	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,588.99000	6.58899	6,488,650	10.10	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		1.60000	0.00160	1,470	10.10	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		1,716.25000	1.71625	1,627,300	8.88	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,019.88000	1.01988	978,000	8.45	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,689.38000	2.68938	2,746,120	8.45	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,038.12000	1.03812	995,780	8.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,657.80000	2.65780	2,714,080	8.46	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		47.02000	0.04702	42,980	8.06	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,168.77000	8.16877	8,263,350	8.06	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,056.58000	1.05658	1,013,760	8.47	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,626.47000	2.62647	2,682,270	8.47	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,410.22000	5.41022	5,321,030	9.88	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		381.82000	0.38182	391,250	9.88	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		359.27000	0.35927	338,680	8.10	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		4,512.52000	4.51252	4,590,550	8.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,217.23000	2.21723	2,237,120	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,341.40000	2.34140	2,308,490	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,195.18000	2.19518	2,214,890	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,366.53000	2.36653	2,333,440	8.26	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,173.30000	2.17330	2,192,830	8.26	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,316.41000	2.31641	2,283,680	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,531.57000	1.53157	1,516,510	8.07	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,127.33000	4.12733	4,142,810	8.07	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,788.18000	1.78818	1,771,750	8.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,724.98000	3.72498	3,739,090	8.15	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		480.78000	0.48078	473,640	7.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,209.00000	7.20900	7,232,400	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		2,170.55000	2.17055	2,152,340	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,222.58000	3.22258	3,234,910	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,191.76000	2.19176	2,173,470	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,197.53000	3.19753	3,209,780	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		848.80000	0.84880	838,280	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,652.47000	5.65247	5,672,490	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,213.42000	2.21342	2,195,030	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,172.95000	3.17295	3,185,100	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		2,065.86000	2.06586	2,048,110	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,349.67000	3.34967	3,362,460	8.22	0.00	0	10
Total R2030 Option											0.00	0	29,42

Contract 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 R2030										4,170,498,312.43	45,383	150,05
R2032 On 05/05/2022 Bond Future			10.07047	89.64775	10.03953	89.82441		9.79		1,409,531,573.25	15,723	141,40
R2032 On 04/08/2022 Bond Future			10.25877	90.83846	10.22699	91.01466		9.45		1,512,551,197.46	16,651	15,30
R2032 On 03/11/2022 Bond Future			10.42357	88.04293	10.39901	88.17539		9.51		0.00	0	
R2032 On 02/02/2023 Bond Future			10.57166	89.52610	10.55023	89.63869		9.14		0.00	0	
Total R2032 Future										2,922,082,770.71	32,374	156,78
R2032 On 05/05/2022 Bond Future	9.58	Call			109.40000	0.10940	84,270	9.19		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,789.26000	2.78926	2,940,790	9.19		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,369.95000	1.36995	1,240,750	10.01		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			571.62000	0.57162	619,080	10.01		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,802.67000	1.80267	1,658,500	10.17		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			19.00000	0.01900	19,900	11.30		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,393.14000	5.39314	5,217,160	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			15.41000	0.01541	16,090	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,444.89000	5.44489	5,268,850	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			14.59000	0.01459	15,210	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			385.84000	0.38584	418,330	10.17		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,496.62000	5.49662	5,320,540	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			13.80000	0.01380	14,380	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,219.74000	6.21974	6,043,240	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			6.19000	0.00619	6,350	11.47		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,186.00000	5.18600	5,010,240	11.30		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			745.44000	0.74544	691,830	8.87		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,620.86000	3.62086	3,743,450	8.87		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,571.58000	1.57158	1,485,200	9.31		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,280.37000	2.28037	2,370,190	9.31		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			88.10000	0.08810	77,810	8.32		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,448.97000	7.44897	7,614,880	8.32		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,872.41000	1.87241	1,776,770	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,966.80000	1.96680	2,047,360	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,901.14000	1.90114	1,804,680	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,939.96000	1.93996	2,019,700	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			318.96000	0.31896	289,830	8.44		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			5,073.45000	5.07345	5,220,520	8.44		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,450.21000	7.45021	7,286,170	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			247.64000	0.24764	259,800	11.25		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,778.45000	8.77845	8,609,890	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			156.63000	0.15663	164,270	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,843.91000	1.84391	1,749,110	9.40		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	10.20	Put			1,993.92000	1.99392	2,075,320	9.40	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,018.31000	4.01831	4,099,700	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			455.08000	0.45508	431,460	8.62	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			6,605.69000	6.60569	6,714,530	8.62	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,066.82000	3.06682	3,134,290	9.48	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			507.29000	0.50729	481,700	8.68	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			6,363.23000	6.36323	6,470,100	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			623.90000	0.62390	594,160	8.78	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			5,894.16000	5.89416	5,996,880	8.78	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,380.75000	1.38075	1,329,680	9.25	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Put			1,951.87000	1.95187	1,999,280	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,796.10000	1.79610	1,735,870	9.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,375.03000	3.37503	3,447,260	9.40	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call			1,915.11000	1.91511	1,852,500	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,218.20000	3.21820	3,288,050	9.44	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			2,038.45000	2.03845	1,973,460	9.48	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Put			366.16000	0.36616	375,590	11.99	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.49	Call			2,805.77000	2.80577	2,727,950	9.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,316.36000	2.31636	2,371,000	9.69	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			3,022.66000	3.02266	2,941,790	9.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,159.22000	2.15922	2,210,810	9.77	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			3,345.95000	3.34595	3,260,900	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			3,378.98000	3.37898	3,293,530	9.89	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.67	Put			1,932.08000	1.93208	1,979,090	9.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			6,721.61000	6.72161	6,609,650	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			790.62000	0.79062	811,120	11.04	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			9,874.45000	9.87445	9,751,420	11.99	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			611.75000	0.61175	589,520	8.37	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			7,469.53000	7.46953	7,559,890	8.37	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			775.39000	0.77539	748,840	8.40	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			6,709.42000	6.70942	6,795,460	8.40	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,485.33000	1.48533	1,443,930	8.74	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			4,884.50000	4.88450	4,955,690	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,984.20000	1.98420	1,934,500	8.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,068.59000	4.06859	4,131,480	8.92	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call			2,121.38000	2.12138	2,069,610	8.96	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			3,881.02000	3.88102	3,941,840	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			2,508.74000	2.50874	2,451,550	9.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,409.99000	3.40999	3,465,390	9.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			2,534.26000	2.53426	2,476,730	9.07	0.00	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	02/02/2023	Bond Future	10.39	Put		3,382.23000	3.38223	3,437,290	9.07		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,559.58000	2.55958	2,501,720	9.08		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,354.31000	3.35431	3,409,040	9.08		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		2,821.47000	2.82147	2,760,300	9.14		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,086.12000	3.08612	3,137,540	9.14		0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call		3,298.38000	3.29838	3,231,790	9.26		0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put		2,671.60000	2.67160	2,717,600	9.26		0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		6,860.44000	6.86044	6,769,120	10.31		0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		1,131.59000	1.13159	1,152,860	10.31		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		7,446.09000	7.44609	7,352,350	10.49		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,001.18000	1.00118	1,020,030	10.49		0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call		11,055.56000	11.05556	10,951,490	11.28		0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		443.50000	0.44350	452,020	11.28		0.00	0	7!
Total R2032 Option											0.00	0	20,05	
Total For R2032											2,922,082,770.71	32,374	176,87	
R2035	On	05/05/2022	Bond Future			10.41942	90.89941	10.41366	90.93653	11.08		839,001,554.30	9,230	71,28
R2035	On	04/08/2022	Bond Future			10.60438	92.06685	10.59885	92.10152	10.68		852,078,696.75	9,255	56,03
R2035	On	03/11/2022	Bond Future			10.75853	88.97661	10.76038	88.96528	10.80		0.00	0	
R2035	On	02/02/2023	Bond Future			10.89762	90.51338	10.90327	90.47957	10.38		0.00	0	
Total R2035 Future											1,691,080,251.05	18,485	127,31	
R2035	On	05/05/2022	Bond Future	10.72	Call		2,329.42000	2.32942	2,283,110	11.88		0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		385.34000	0.38534	376,150	11.88		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,831.63000	2.83163	2,785,780	12.07		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		266.02000	0.26602	257,290	12.07		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,379.31000	7.37931	7,341,380	13.16		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		0.00000	0.00000	0,000	13.69		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		5.80000	0.00580	4,990	13.16		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,435.91000	7.43591	7,398,020	13.17		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		5.47000	0.00547	4,700	13.17		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,492.48000	7.49248	7,454,620	13.18		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		5.17000	0.00517	4,430	13.18		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,844.10000	12.84410	12,806,980	13.69		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,004.22000	2.00422	1,977,980	10.71		0.00	0	4!
R2035	On	04/08/2022	Bond Future	10.53	Put		2,437.54000	2.43754	2,445,970	10.71		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,675.66000	2.67566	2,646,270	10.93		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		1,858.53000	1.85853	1,863,810	10.93		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		172.21000	0.17221	166,340	9.26		0.00	0	4!
R2035	On	04/08/2022	Bond Future	9.53	Put		7,253.39000	7.25339	7,282,190	9.26		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		470.54000	0.47054	458,780	9.77		0.00	0	1!

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.84	Put			5,417.90000	5.41790	5,440,810	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			9,401.97000	9.40197	9,365,700	13.23	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			231.47000	0.23147	229,870	13.23	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,361.49000	2.36149	2,333,440	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,103.94000	2.10394	2,110,560	10.83	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			2,639.97000	2.63997	2,610,720	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			1,884.77000	1.88477	1,890,190	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,711.78000	2.71178	2,682,250	10.94	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			1,832.79000	1.83279	1,837,930	10.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,311.94000	4.31194	4,278,210	11.56	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,068.26000	1.06826	1,069,200	11.56	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			4,479.05000	4.47905	4,465,490	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,303.89000	2.30389	2,302,160	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,480.34000	3.48034	3,467,280	10.64	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Put			2,134.31000	2.13431	2,123,000	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,187.47000	4.18747	4,187,830	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,965.95000	1.96595	1,954,980	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			675.94000	0.67594	673,800	9.72	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			6,710.93000	6.71093	6,697,460	9.72	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,595.41000	1.59541	1,593,180	10.35	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			1,925.90000	1.92590	1,915,020	11.21	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			11,126.53000	11.12653	11,133,090	13.54	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			419.79000	0.41979	415,020	13.54	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			3,659.53000	3.65953	3,659,290	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,269.89000	2.26989	2,258,320	11.01	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			3,881.88000	3.88188	3,881,900	11.08	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			4,226.33000	4.22633	4,226,740	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,945.83000	1.94583	1,934,910	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,265.33000	4.26533	4,265,780	11.21	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,794.85000	1.79485	1,801,440	10.02	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			5,512.69000	5.51269	5,485,470	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,698.16000	2.69816	2,707,760	10.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,170.97000	4.17097	4,146,760	10.31	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.87	Call			3,311.54000	3.31154	3,323,050	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,510.90000	3.51090	3,488,600	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,342.21000	3.34221	3,353,810	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,481.58000	3.48158	3,459,370	10.47	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			884.60000	0.88460	887,900	9.56	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			7,789.08000	7.78908	7,758,570	9.56	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,924.71000	3.92471	3,937,980	10.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.06	Put			2,994.21000	2.99421	2,973,670	10.62	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			12,878.22000	12.87822	12,906,120	12.79	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			460.48000	0.46048	454,570	12.79	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			3,281.00000	3.28100	3,292,420	10.46	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,540.41000	3.54041	3,518,020	10.46	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			3,890.69000	3.89069	3,903,870	10.61	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,019.14000	3.01914	2,998,510	10.61	0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												1,691,080,251.05	18,485	138,31
R2037	On	05/05/2022	Bond Future			10.55785	87.08995	10.55180	87.12960		11.80	772,400,766.55	8,869	89,00
R2037	On	04/08/2022	Bond Future			10.73478	83.99067	10.72892	84.02808		11.97	667,725,826.50	7,950	57,20
R2037	On	03/11/2022	Bond Future			10.88079	85.24691	10.88178	85.24073		11.55	0.00	0	
R2037	On	02/02/2023	Bond Future			11.01514	82.42622	11.01966	82.39858		11.69	0.00	0	
Total R2037 Future												1,440,126,593.05	16,819	146,30
R2037	On	05/05/2022	Bond Future	11.82	Call			7,750.98000	7.75098	7,710,690	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			4.40000	0.00440	3,760	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,807.55000	7.80755	7,767,290	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			4.15000	0.00415	3,540	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,864.08000	7.86408	7,823,840	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			3.92000	0.00392	3,330	14.00	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,816.63000	2.81663	2,785,080	12.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			1,797.12000	1.79712	1,802,980	12.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			2,854.11000	2.85411	2,822,410	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			1,771.91000	1.77191	1,777,620	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			4,129.56000	4.12956	4,094,180	12.64	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put			1,138.27000	1.13827	1,140,300	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,092.07000	5.09207	5,055,100	13.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			844.40000	0.84440	844,840	13.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			652.61000	0.65261	637,520	10.96	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			4,814.65000	4.81465	4,836,970	10.96	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			7,683.16000	7.68316	7,644,460	14.04	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			391.21000	0.39121	389,920	14.04	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			2,891.63000	2.89163	2,859,790	12.17	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			1,746.81000	1.74681	1,752,380	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			1,924.49000	1.92449	1,915,310	12.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,515.17000	4.51517	4,512,110	12.21	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			1,962.51000	1.96251	1,953,270	12.21	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,555.56000	4.55556	4,552,530	12.23	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			1,943.29000	1.94329	1,934,080	12.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.32	Call		4.59630000	4.59630	4,593,300	12.24		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,566.69000	3.56669	3,575,500	11.73		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,381.50000	3.38150	3,362,670	11.73		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,502.54000	3.50254	3,511,190	11.72		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,439.36000	3.43936	3,420,370	11.72		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,534.70000	3.53470	3,543,430	11.72		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,410.48000	3.41048	3,391,570	11.72		0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												1,440,126,593.05	16,819	148,55
R2040	On	05/05/2022	Bond Future			10.69166	89.10701	10.69548	89.08007	12.46		0.00	0	61,70
R2040	On	04/08/2022	Bond Future			10.86380	85.78419	10.86819	85.75403	12.65		0.00	0	42,35
R2040	On	03/11/2022	Bond Future			11.00596	87.06748	11.01723	86.99169	12.22		0.00	0	
R2040	On	02/02/2023	Bond Future			11.13706	84.02719	11.15205	83.92843	12.40		0.00	0	
Total R2040 Future												0.00	0	104,05
R2040	On	05/05/2022	Bond Future	9.82	Call		6.77000	0.00677	5,840	11.37		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		6,537.42000	6.53742	6,509,550	11.37		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		760.26000	0.76026	747,510	12.58		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,651.99000	1.65199	1,612,300	12.58		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,888.56000	7.88856	7,914,020	14.84		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	15.41		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		7.94000	0.00794	6,460	14.84		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,948.75000	7.94875	7,974,270	14.85		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		7.52000	0.00752	6,100	14.85		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,008.87000	8.00887	8,034,460	14.86		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		7.11000	0.00711	5,760	14.86		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,335.04000	14.33504	14,361,980	15.41		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,075.08000	3.07508	3,082,080	13.03		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,974.73000	1.97473	1,951,570	13.03		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,032.58000	9.03258	9,054,070	15.38		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		366.67000	0.36667	358,000	15.38		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		138.43000	0.13843	137,500	10.92		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,785.99000	8.78599	8,754,900	10.92		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,893.43000	1.89343	1,896,260	12.59		0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,061.05000	3.06105	3,033,720	12.59		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,116.17000	3.11617	3,123,300	13.05		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,948.54000	1.94854	1,925,510	13.05		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,157.29000	3.15729	3,164,560	13.07		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,922.47000	1.92247	1,899,580	13.07		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,157.47000	2.15747	2,122,680	12.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.41	Call		4,712.01000	4.71201	4,753,240	12.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,135.51000	2.13551	2,100,950	12.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,627.67000	4.62767	4,668,450	12.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,179.38000	2.17938	2,144,370	12.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,669.90000	4.66990	4,710,900	12.70	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,642.80000	3.64280	3,687,090	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,920.30000	3.92030	3,865,830	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,676.72000	3.67672	3,721,280	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,888.10000	3.88810	3,833,900	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,609.33000	3.60933	3,653,350	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,953.04000	3.95304	3,898,300	12.49	0.00	0	
Total R2040 Option											0.00	0	4,9€
Total For R2040											0.00	0	109,07
R2044	On	05/05/2022	Bond Future			10.71436	85.92933	10.71771	85.90513	13.18	756,178,104.00	8,800	46,4€
R2044	On	04/08/2022	Bond Future			10.87686	82.68943	10.88072	82.66224	13.40	256,419,922.43	3,101	33,1€
R2044	On	03/11/2022	Bond Future			11.01074	83.92645	11.02106	83.85526	12.94	0.00	0	
R2044	On	02/02/2023	Bond Future			11.13389	80.95855	11.14768	80.86527	13.15	0.00	0	
Total R2044 Future											1,012,598,026.43	11,901	79,6€
R2044	On	05/05/2022	Bond Future	11.91	Call		7,936.10000	7.93610	7,958,680	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		8.90000	0.00890	7,280	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,996.71000	7.99671	8,019,370	15.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		8.43000	0.00843	6,890	15.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,057.26000	8.05726	8,079,980	15.73	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		7.99000	0.00799	6,510	15.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,388.85000	3.38885	3,394,610	13.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,868.40000	1.86840	1,846,970	13.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,303.15000	3.30315	3,308,660	13.91	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,919.44000	1.91944	1,897,760	13.91	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,345.89000	3.34589	3,351,530	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,893.76000	1.89376	1,872,210	13.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,208.33000	2.20833	2,175,040	13.45	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,795.44000	4.79544	4,833,560	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,185.85000	2.18585	2,152,780	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,709.83000	4.70983	4,747,520	13.43	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,231.03000	2.23103	2,197,530	13.43	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,752.57000	4.75257	4,790,470	13.45	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,873.81000	3.87381	3,916,410	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,858.14000	3.85814	3,807,460	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,908.99000	3.90899	3,951,850	13.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.16	Put		3,825.81000	3.82581	3,775,390	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,839.06000	3.83906	3,881,400	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,890.99000	3.89099	3,840,050	13.29	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,012,598,026.43	11,901	79,62
R2048	On	05/05/2022	Bond Future			10.65729	84.99233	10.66018	84.97072	13.71	11,096,768,589.46	130,562	137,76
R2048	On	04/08/2022	Bond Future			10.81233	86.08327	10.81571	86.05863	13.24	11,236,449,233.10	130,530	168,10
R2048	On	03/11/2022	Bond Future			10.94098	82.96615	10.95057	82.89770	13.46	0.00	0	
R2048	On	02/02/2023	Bond Future			11.05663	84.39996	11.06953	84.30962	12.99	0.00	0	
Total R2048 Future											22,333,217,822.56	261,092	305,86
R2048	On	05/05/2022	Bond Future	11.79	Call		7,767.96000	7.76796	7,787,490	16.21	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		12.24000	0.01224	10,160	16.21	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,830.24000	7.83024	7,849,860	16.22	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		11.61000	0.01161	9,620	16.22	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,892.47000	7.89247	7,912,170	16.23	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		11.01000	0.01101	9,100	16.23	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		774.53000	0.77453	772,330	12.33	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		5,483.13000	5.48313	5,456,290	12.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		1,235.01000	1.23501	1,233,340	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		4,364.26000	4.36426	4,337,950	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,228.67000	3.22867	3,232,050	13.56	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,046.30000	2.04630	2,025,040	13.56	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,271.02000	3.27102	3,274,510	13.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,017.64000	2.01764	1,996,490	13.58	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		157.14000	0.15714	155,680	11.41	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		9,040.02000	9.04002	9,013,920	11.41	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,313.60000	3.31360	3,317,210	13.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		1,989.31000	1.98931	1,968,280	13.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		2,898.79000	2.89879	2,901,230	13.45	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,288.45000	2.28845	2,266,250	13.45	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,359.58000	2.35958	2,326,610	14.29	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,833.10000	4.83310	4,868,180	14.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,405.61000	2.40561	2,372,240	14.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,877.45000	4.87745	4,912,740	14.27	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,382.36000	2.38236	2,349,200	14.27	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,922.17000	4.92217	4,957,650	14.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		3,997.26000	3.99726	4,038,310	13.07	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,924.07000	3.92407	3,874,780	13.07	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,924.81000	3.92481	3,965,360	13.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.06	Put		3,991.54000	3.99154	3,941,750	13.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		3,960.82000	3.96082	4,001,620	13.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,957.53000	3.95753	3,907,990	13.06	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											22,333,217,822.56	261,092	309,26
R209	On	05/05/2022	Bond Future			10.38322	70.61930	10.37615	70.65938	12.42	0.00	0	19,24
R209	On	04/08/2022	Bond Future			10.54102	71.55728	10.53409	71.59568	12.01	0.00	0	1,58
R209	On	03/11/2022	Bond Future			10.67853	69.48027	10.67806	69.48283	12.12	0.00	0	3,67
R209	On	02/02/2023	Bond Future			10.80155	70.65060	10.80435	70.63567	11.69	0.00	0	
Total R209 Future											0.00	0	24,40
R209	On	05/05/2022	Bond Future	9.50	Call			4.74000	0.00474	3,700	11.29	0	2,97
R209	On	05/05/2022	Bond Future	9.50	Put			5,229.93000	5.22993	5,268,970	11.29	0	
R209	On	05/05/2022	Bond Future	9.75	Call			36.71000	0.03671	31,210	11.48	0	6,57
R209	On	05/05/2022	Bond Future	9.75	Put			3,717.11000	3.71711	3,751,690	11.48	0	
R209	On	05/05/2022	Bond Future	10.25	Call			587.45000	0.58745	554,390	12.42	0	
R209	On	05/05/2022	Bond Future	10.75	Put			254.28000	0.25428	248,050	13.39	0	1,08
R209	On	05/05/2022	Bond Future	11.43	Call			5,645.18000	5.64518	5,603,850	14.58	0	
R209	On	05/05/2022	Bond Future	11.43	Put			11.62000	0.01162	10,370	14.58	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,694.88000	5.69488	5,653,590	14.59	0	
R209	On	05/05/2022	Bond Future	11.44	Put			11.00000	0.01100	9,790	14.59	0	
R209	On	05/05/2022	Bond Future	10.25	Put			1,307.93000	1.30793	1,314,950	12.42	0	9,00
R209	On	05/05/2022	Bond Future	11.45	Call			5,744.56000	5.74456	5,703,320	14.60	0	
R209	On	05/05/2022	Bond Future	11.45	Put			10.41000	0.01041	9,250	14.60	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,414.73000	8.41473	8,374,570	15.12	0	
R209	On	05/05/2022	Bond Future	12.00	Put			0.37000	0.00037	0,290	15.12	0	10,00
R209	On	05/05/2022	Bond Future	10.75	Call			2,329.86000	2.32986	2,283,550	13.39	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,067.14000	2.06714	2,038,260	12.11	0	
R209	On	04/08/2022	Bond Future	10.58	Put			1,813.25000	1.81325	1,822,770	12.11	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,097.30000	2.09730	2,068,240	12.12	0	
R209	On	04/08/2022	Bond Future	10.59	Put			1,788.29000	1.78829	1,797,630	12.12	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,037.35000	2.03735	2,008,640	12.10	0	
R209	On	04/08/2022	Bond Future	10.57	Put			1,838.65000	1.83865	1,848,340	12.10	0	
R209	On	03/11/2022	Bond Future	9.25	Put			8,618.58000	8.61858	8,618,790	10.80	0	
R209	On	03/11/2022	Bond Future	9.50	Put			7,196.29000	7.19629	7,195,580	10.80	0	
R209	On	03/11/2022	Bond Future	10.00	Call			1,016.52000	1.01652	1,010,840	11.56	0	
R209	On	03/11/2022	Bond Future	10.00	Put			4,840.44000	4.84044	4,837,320	11.56	0	8,00
R209	On	03/11/2022	Bond Future	10.50	Call			2,082.27000	2.08227	2,075,010	12.12	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,058.83000	3.05883	3,054,130	12.12	0	
R209	On	03/11/2022	Bond Future	9.25	Call			214.88000	0.21488	212,530	10.80	0	8,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.00	Put		1,847.38000	1.84738	1,842,200	12.73	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,599.25000	3.59925	3,591,510	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,829.07000	1.82907	1,823,890	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,633.44000	3.63344	3,625,710	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,810.93000	1.81093	1,805,760	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		362.10000	0.36210	358,830	10.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,667.75000	3.66775	3,660,020	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,792.96000	1.79296	1,787,790	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,386.27000	5.38627	5,378,870	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,117.89000	1.11789	1,113,050	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,565.17000	3.56517	3,557,430	12.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,914.71000	2.91471	2,917,370	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,044.70000	3.04470	3,032,430	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,942.29000	2.94229	2,944,990	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,018.85000	3.01885	3,006,620	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,969.73000	2.96973	2,972,480	11.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,992.93000	2.99293	2,980,750	11.73	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	78,00
R210	On	05/05/2022	Bond Future			220.85433	220.85433	218.22025	218.22025		188,830,452.15	855	1,00
R210	On	04/08/2022	Bond Future			223.84317	223.84317	221.16637	221.16637		191,385,910.35	855	80
R210	On	03/11/2022	Bond Future			224.30076	224.30076	221.47057	221.47057		0.00	0	
R210	On	02/02/2023	Bond Future			228.12067	228.12067	225.18646	225.18646		0.00	0	
Total R210 Future											380,216,362.50	1,710	1,90
Total For R210											380,216,362.50	1,710	1,90
R213	On	05/05/2022	Bond Future			9.92729	84.40502	9.90176	84.53620	9.46	0.00	0	26,00
R213	On	04/08/2022	Bond Future			10.12348	85.49061	10.09733	85.62088	9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.28648	83.24712	10.26814	83.33595	9.19	0.00	0	
R213	On	02/02/2023	Bond Future			10.43229	84.68263	10.41757	84.75198	8.83	0.00	0	
Total R213 Future											0.00	0	26,00
R213	On	05/05/2022	Bond Future	10.63	Call		3,691.78000	3.69178	3,562,340	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		52.05000	0.05205	53,790	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,738.01000	3.73801	3,608,450	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		49.74000	0.04974	51,360	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,784.29000	3.78429	3,654,610	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		47.53000	0.04753	49,030	10.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,305.88000	1.30588	1,244,400	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,297.48000	2.29748	2,366,270	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,262.88000	1.26288	1,202,630	9.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.88	Put		2,355.83000	2.35583	2,425,850	9.10	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,284.18000	1.28418	1,223,320	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,326.43000	2.32643	2,395,840	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,894.82000	5.89482	5,965,980	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,351.24000	1.35124	1,313,860	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,460.21000	3.46021	3,511,660	8.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,484.78000	2.48478	2,525,050	9.15	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,563.72000	2.56372	2,509,750	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,071.93000	2.07193	2,106,790	9.28	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		405.72000	0.40572	389,400	8.41	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,166.39000	6.16639	6,238,900	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		450.42000	0.45042	432,750	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,029.82000	2.02982	2,064,100	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,644.82000	2.64482	2,589,980	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,008.90000	2.00890	2,042,890	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,631.37000	1.63137	1,589,450	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,043.19000	3.04319	3,090,100	9.01	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,104.94000	2.10494	2,056,380	9.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,590.78000	2.59078	2,536,520	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,050.91000	2.05091	2,085,480	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,617.73000	2.61773	2,563,180	9.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		2,236.27000	2.23627	2,200,170	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,222.23000	3.22223	3,255,480	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,559.11000	2.55911	2,520,200	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,878.42000	2.87842	2,908,860	8.89	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		575.75000	0.57575	560,880	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,787.21000	6.78721	6,841,690	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,815.91000	1.81591	1,783,950	8.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,766.21000	3.76621	3,803,600	8.69	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		8,536.29000	8.53629	8,473,990	10.83	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		658.55000	0.65855	665,600	10.83	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		2,258.56000	2.25856	2,222,260	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,196.67000	3.19667	3,229,720	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,280.98000	2.28098	2,244,470	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,171.28000	3.17128	3,204,120	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,753.75000	2.75375	2,713,280	8.94	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		2,695.18000	2.69518	2,724,060	8.94	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	31,33

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022			10.67786	67.63876	10.68087	67.62105		13.62	0.00	0	15,46
R214	On	04/08/2022			10.83511	68.50693	10.83862	68.48675		13.18	0.00	0	1,33
R214	On	03/11/2022			10.96588	66.26042	10.97564	66.20538		13.38	0.00	0	
R214	On	02/02/2023			11.08348	67.40533	11.09657	67.33279		12.93	0.00	0	
Total R214 Future											0.00	0	16,80
R214	On	05/05/2022	11.73	Call			5,764.13000	5.76413	5,779,540	16.06	0.00	0	
R214	On	05/05/2022	11.73	Put			14.65000	0.01465	12,350	16.06	0.00	0	
R214	On	05/05/2022	11.74	Call			5,814.35000	5.81435	5,829,850	16.07	0.00	0	
R214	On	05/05/2022	11.74	Put			13.90000	0.01390	11,690	16.07	0.00	0	
R214	On	05/05/2022	11.75	Call			5,864.55000	5.86455	5,880,140	16.08	0.00	0	
R214	On	05/05/2022	11.75	Put			13.20000	0.01320	11,080	16.08	0.00	0	
R214	On	04/08/2022	10.99	Call			2,518.30000	2.51830	2,521,200	13.52	0.00	0	
R214	On	04/08/2022	10.99	Put			1,657.16000	1.65716	1,639,880	13.52	0.00	0	
R214	On	04/08/2022	10.97	Call			2,452.41000	2.45241	2,455,120	13.49	0.00	0	
R214	On	04/08/2022	10.97	Put			1,704.03000	1.70403	1,686,560	13.49	0.00	0	
R214	On	04/08/2022	10.98	Call			2,485.25000	2.48525	2,488,060	13.50	0.00	0	
R214	On	04/08/2022	10.98	Put			1,680.46000	1.68046	1,663,090	13.50	0.00	0	
R214	On	03/11/2022	11.35	Put			1,873.46000	1.87346	1,847,060	14.25	0.00	0	
R214	On	03/11/2022	11.36	Call			3,966.55000	3.96655	3,995,360	14.27	0.00	0	
R214	On	03/11/2022	11.36	Put			1,855.40000	1.85540	1,829,170	14.27	0.00	0	
R214	On	03/11/2022	11.34	Call			3,895.63000	3.89563	3,924,110	14.23	0.00	0	
R214	On	03/11/2022	11.34	Put			1,891.68000	1.89168	1,865,120	14.23	0.00	0	
R214	On	03/11/2022	11.35	Call			3,931.04000	3.93104	3,959,680	14.25	0.00	0	
R214	On	02/02/2023	11.08	Call			3,105.62000	3.10562	3,138,070	13.00	0.00	0	
R214	On	02/02/2023	11.08	Put			3,197.47000	3.19747	3,157,380	13.00	0.00	0	
R214	On	02/02/2023	11.09	Call			3,134.05000	3.13405	3,166,710	13.01	0.00	0	
R214	On	02/02/2023	11.09	Put			3,170.44000	3.17044	3,130,560	13.01	0.00	0	
R214	On	02/02/2023	11.07	Call			3,077.07000	3.07707	3,109,320	12.99	0.00	0	
R214	On	02/02/2023	11.07	Put			3,224.44000	3.22444	3,184,150	12.99	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,80
Total for Bond											41,357,801,747.86	450,576	1,441,08
ES23	On	25/01/2023			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			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract 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 R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/05/2022 GOVI			828.61300	828.61300	829.47300	829.47300		3,563,035,900.00		430	5
GOVI On 04/08/2022 GOVI			839.51900	839.51900	840.33400	840.33400		3,609,931,700.00		430	4
GOVI On 03/11/2022 GOVI			852.16900	852.16900	852.53700	852.53700		0.00		0	
GOVI On 02/02/2023 GOVI			866.48200	866.48200	866.61300	866.61300		0.00		0	
Total GOVI Future								7,172,967,600.00		860	9
GOVI On 05/05/2022 GOVI	788.23	Call			412,430.00000	41.24300	403,830,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call		412,330.00000	41.23300	403,730,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		412,230.00000	41.22300	403,630,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		210,540.00000	21.05400	202,390,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		210,740.00000	21.07400	202,590,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		210,640.00000	21.06400	202,490,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		321,070.00000	32.10700	317,390,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		321,270.00000	32.12700	317,590,000		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		321,170.00000	32.11700	317,490,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		157,830.00000	15.78300	156,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		157,730.00000	15.77300	156,420,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		157,930.00000	15.79300	156,620,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											7,172,967,600.00	860	98
Total for GOVI											7,172,967,600.00	860	98
AL37	On	05/05/2022	Index Future			820.58500	820.58500	821.01600	821.01600		0.00	0	
AL37	On	04/08/2022	Index Future			831.38600	831.38600	831.76700	831.76700		0.00	0	
AL37	On	03/11/2022	Index Future			843.91300	843.91300	843.84500	843.84500		0.00	0	
AL37	On	02/02/2023	Index Future			858.08800	858.08800	857.77700	857.77700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			940.45100	940.45100	942.29900	942.29900		0.00	0	
AL7T	On	04/08/2022	Index Future			952.82900	952.82900	954.63800	954.63800		0.00	0	
AL7T	On	03/11/2022	Index Future			967.18600	967.18600	968.50100	968.50100		0.00	0	
AL7T	On	02/02/2023	Index Future			983.43100	983.43100	984.49200	984.49200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			840.14800	840.14800	840.98300	840.98300		0.00	0	12
ALBI	On	04/08/2022	Index Future			851.20600	851.20600	851.99600	851.99600		0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			864.03300	864.03300	864.36800	864.36800			0.00	0	
ALBI	On	02/02/2023	Index Future			878.54500	878.54500	878.63900	878.63900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			319.95900	319.95900	317.35200	317.35200			0.00	0	45
IGOV	On	04/08/2022	Index Future			324.25000	324.25000	321.58600	321.58600			0.00	0	
IGOV	On	03/11/2022	Index Future			329.21300	329.21300	326.33300	326.33300			0.00	0	
IGOV	On	02/02/2023	Index Future			334.81900	334.81900	331.79700	331.79700			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.42500	95.57500	4.42500	95.57500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.50000	95.50000	4.53000	95.47000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.87500	95.12500	4.90000	95.10000			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			4.96500	95.03500	5.00000	95.00000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.32000	94.68000	5.39000	94.61000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.38000	94.62000	5.47000	94.53000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.16500	93.83500	6.26000	93.74000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.49500	93.50500	6.61500	93.38500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.68000	93.32000	6.80000	93.20000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.90500	93.09500	6.99500	93.00500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			6.96500	93.03500	7.05500	92.94500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.18500	92.81500	7.29000	92.71000			0.00	0	
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21
Total for Derivatives :											48,530,769,347.86	451,436	1,443,01	
ABCPI3	On	07/12/2023	Spot Bond			2.26800	323.65736	2.26800	323.44939			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.47849			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.53850			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.88898	9.65000	102.75588				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.07500	92.93910	11.07500	92.80160				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.75756				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.46551				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.96918				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.40219				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.22452				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.82338				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.38840				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.81208				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.38728				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.27684				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.13065				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.31319				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.19164				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.16412				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.93338				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.32717				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.88350				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.28539				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.87060				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.59259				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.62756				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.73364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.06381				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.99993				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.31727				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.79606				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.68952				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.42479				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.19576				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.28653				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.07478				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.84820				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.87709				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.90121				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.69891				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.60135				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.86150				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.28207				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.29877				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.39941				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.80000	6.80000	6.80000	148.83527				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	35.07101	100.00000	34.67517				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	158.41154				0.00	0	
Total ABN61 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 ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	208.50174			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.31000	4.31000	4.31000	238.77560			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.08500	7.08500	7.08500	101.49167			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.03500	8.03500	8.03500	112.73537			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.52500	104.44227	5.52500	104.36357			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.61500	106.54167	5.61500	106.46022			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.72500	112.73064	7.72500	112.61269			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.44500	114.22051	8.44500	114.09009			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.05500	105.76096	6.05500	105.67528			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.81500	104.52314	7.81500	104.41433		9,378,000,000,000.00	1,200,000,000	600,000,000	
Total ABS7 SPOT								9,378,000,000,000.00	1,200,000,000	600,000,000	
Total For ABS7								9,378,000,000,000.00	1,200,000,000	600,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.17494	100.00000	12.04154		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABS12 On 07/12/2023 Spot Bond			1.60800	326.97187	1.60800	326.79113		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.91000	10.91000	10.91000	102.84076				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.42467				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.41224				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.25760				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.41129				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.41129				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.42190				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.42190				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.48431				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.97070				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.39138				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.35257				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.89337				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12315				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.02770				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.21550				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.48733				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.71799				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.52857				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.58900				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.31019				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.92346				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.92061				0.00	0	
Total AH2A21 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.33500	99.79558	8.33500	99.68309				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.91654				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.90300				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.88610				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	99.93293				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.82582				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.77500	105.43397	6.77500	105.33699				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.77623				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.86831				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.92495				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.57078				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.87798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.25542				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.86822				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.92484				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.32049				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.95829				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.04644				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.89654				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.87531				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.95314				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.92626				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.43332				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	101.36281				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.77500	109.27636	7.77500	109.16193				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.26700	105.45532	8.26700	105.33740				0.00	0	100,000,00
Total AIR04 SPOT										0.00	0	100,000,00
Total For AIR04										0.00	0	100,000,00
AIR05 On 29/05/2030 Spot Bond			11.92500	94.03667	11.92500	93.88635				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.63000	190.86731	5.63000	190.65829				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.80623				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.35130				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.81341				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.56718				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.47649				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.94281				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.32914				0.00	0	
Total APF16 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 APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.66000	254.15459	4.66000	253.90927				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.16000	221.05225	5.16000	220.82406				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.47000	199.07433	4.47000	198.88791				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.45433				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.27067				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.69000	117.71058	4.69000	117.59607				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.35961				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.36473				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.39897				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.86891				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.71676				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.45309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.35946				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.95932				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.88683				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.86548				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.54033				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.34691				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.38764				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.64510				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	110.02938				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	102.17688				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.36815				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.41749				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.08789				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.77269				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.80000	116.10808	4.80000	115.99341				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.39383				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.35955				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37762				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37825				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37825				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.75191				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.44984				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.37135				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.38444				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.36806				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.49447				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.49447				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.74928				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.37447				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.79896				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.45478				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.37198				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.43423				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.60362				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.41413				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	100.34908				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.35953				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.46489				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.89332				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.74272				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.92492				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.92424				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.86866				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.30687				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	101.06181				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	101.23636				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.16781				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.58989				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.15297				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.27455				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.11047				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.45270				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.45270				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.70101				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.73000	100.22825	9.73000	100.09753				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.91000	99.91264	8.91000	99.79308				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.46000	98.63268	9.46000	98.50754				0.00	0	
Total ASN510 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 ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.46000	98.63268	9.46000	98.50754				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.93243	9.10000	101.80870				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.34455	11.05000	102.19263				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.33410	11.00000	102.18286				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.22954	10.50000	102.08513				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.22954	10.50000	102.08513				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.18796				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.19369				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.07799				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.25046	10.60000	102.10469				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.24511	10.47000	102.07927				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.24000	10.55000	102.09491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	103.09990				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.80679				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN560 On 04/09/2024 Spot Bond					0.00000	100.68896				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	100.19277				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN570 On 20/12/2022 Spot Bond					0.00000	100.35958				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	100.49030				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.10782				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN580 On 18/03/2024 Spot Bond					0.00000	101.10999				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2023 Spot Bond			9.22000	101.96118	9.22000	101.83432				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN590 On 11/04/2023 Spot Bond					0.00000	100.01278				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN590 On 17/04/2023 Spot Bond					0.00000	99.91749				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60(On 24/04/2023 Spot Bond					0.00000	99.88134				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	99.81695				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.91558				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.75288				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.44278				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	100.34949				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	101.27506				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.39939				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	101.08003				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	101.32805				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	100.37885				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.95808				0.00	0	
Total ASN627 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 ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.17795				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.42807				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.46880				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.72751				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.41550				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.58376				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.10212				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.28757				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.77810				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.94541				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.18228				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.29112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.44956				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.46818				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.87567				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.67269				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.27997				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.18126				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.36933				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.54451				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.35829				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40607				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40918				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2024 Spot Bond					0.00000	100.36578				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.11566				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.34392				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.01601				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.29133				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.68050				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.20939				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.23125				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.54595				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.91271				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.67593				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.32348				0.00	0	
Total ASN735 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 ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.87334				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.29040				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.39052				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.39674				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.23821				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	101.25343				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.68427				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.49886				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.47133				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78 On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			9.16384	9.16384	9.16384	108.26087				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond					0.00000	101.19745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	101.12701				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	101.13646				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	101.14687				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	101.14687				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	100.68061				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	101.22490				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 06/06/2022 Spot Bond					0.00000	100.60031				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN800 On 08/06/2022 Spot Bond					0.00000	100.49164				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN802 On 31/07/2027 Spot Bond					0.00000	100.68506				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.54856				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.53187				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	100.56435				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.45401				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN817 On 01/07/2022 Spot Bond					0.00000	100.19115				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.16175				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN819 On 01/07/2022 Spot Bond					0.00000	100.19667				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.14329				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.09563				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.10226				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.22633				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.10145				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.12122				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.12090				0.00	0	
Total ASN826 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 ASN826										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.30053				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.68493				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.82348				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.23215				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.62000	99.44534	6.62000	99.35690				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.01493				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.27556				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.33757				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.97500	8.97500	8.97500	102.42625				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.52000	11.52000	11.52000	102.50708				0.00	0	50,000,00
Total BAYA72 SPOT										0.00	0	50,000,00
Total For BAYA72										0.00	0	50,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.31379				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.17967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.18032				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.12254				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.48344				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.03134				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.00423				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.35654				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.34642				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.49066				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.33671				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.35558				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.40136				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.53170				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.16031				0.00	0	200,000,00
Total BAYA88 SPOT										0.00	0	200,000,00
Total For BAYA88										0.00	0	200,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.88856				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.52290				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.32831				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.33730				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.32792				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.40250				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.72329				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.41220				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.40328				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.64473				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.42224				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.40286				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.46500	8.46500	8.46500	98.31308				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.25098				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.01225				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.63957				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.98403				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.58108				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.05639				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.88185				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.29156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.16501				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.76500	102.90578	7.76500	102.79953				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.88082				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.04711				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.20241				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.17423				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.97368				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.36486				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.54706				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.26198				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.51500	108.64021	6.51500	108.54406				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID12 On 14/06/2022 Spot Bond					0.00000	100.49262				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.76548				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.40167				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.24125				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.36573				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03661				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.66200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.79100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.39300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.60800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.90047				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.67808				0.00	0	
Total BNPP17 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 BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.58881				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.13253				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.18068				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.94776				0.00	3,580,000,000	1,790,000,000
Total BPPF19 SPOT										0.00	3,580,000,000	1,790,000,000
Total For BPPF19										0.00	3,580,000,000	1,790,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.55037				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.05582				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.36099				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.30337				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.24248				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.05300				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.09123				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.73638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.96144			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.96695			0.00	0	
Total BPPF33 SPOT									0.00	0	
Total For BPPF33									0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.27824			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.03702			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.47417			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.05048			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.96000	109.10230	7.96000	108.98539			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.21000	110.64355	8.21000	110.52133			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.81000	106.95253	8.81000	106.82731		17,620,000,000,000.00	2,000,000,000	1,000,000,000	
Total CCT03 SPOT								17,620,000,000,000.00	2,000,000,000	1,000,000,000	
Total For CCT03								17,620,000,000,000.00	2,000,000,000	1,000,000,000	
CCT04 On 17/07/2027 Spot Bond			10.23000	10.23000	10.23000	102.23428		0.00	0		
Total CCT04 SPOT								0.00	0		
Total For CCT04								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	101.64537				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.99030				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.05721				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.74954				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.73464				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.51613	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.13215				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.57500	106.06757	7.57500	105.96047				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	108.44193	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.46641				0.00	0	
Total CLN366 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 CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	101.34657				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.25359				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.11483	10.98000	99.96953				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.17299	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.28800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.38762				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.01620				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.00816				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.25000	147.54604	5.25000	147.39138				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.69000	145.84551	5.69000	145.68401				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.02300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.77500	102.66929	6.77500	102.57583				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.44935				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.80712				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.17500	107.46213	7.17500	107.35925				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.29591				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.01921				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.02195				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.55550				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.06772				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.55536				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51(On 11/10/2022 Spot Bond					0.00000	100.20145				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.27613				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	100.87842	9.96000	100.74634				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	104.69551	10.01000	104.55513				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.87732				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	102.85229	9.60000	102.71972				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	100.52079				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.73772				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	100.96097	9.20000	100.83832				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	100.27104				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.51929				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.87848				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.99708				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.52079				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.41885				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.91268				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.69000	104.37373	9.69000	104.23741				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.17818				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.25687				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.90130				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	150.88500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.76429				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.53992				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.16000	104.57884	9.16000	104.44955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.21000	102.73693	9.21000	102.61131				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.30000	106.98035	9.30000	106.84611				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	311.30058				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.02405				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN554 On 12/11/2023 Spot Bond					0.00000	100.97805				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN555 On 24/11/2024 Spot Bond					0.00000	100.84276				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	99.89126				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	112.70600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.07082				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	104.26934	10.19000	104.18945				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.16000	107.40481	9.16000	107.27202				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.44303				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.96005				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.75191				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.69570				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.01167				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.39000	106.09564	9.39000	105.96126				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.02632				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.01674				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.50659				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.45606				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.91584				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.18199				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.05493				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.72146				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.57485				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.36853				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.79592				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.23308				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.59759				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.47810				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.45282				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.03428				0.00	0	

Contract 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	102.05439				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	150.35538	3.67000	121.09916				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.04077				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.28584				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.82944				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.55012				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.17254				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.54817				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.45282				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.45282				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.61600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

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			8.74500	8.74500	8.74500	101.62081				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.01701				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.92992				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.32364				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.91338				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.84434				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.37229	9.32000	104.24176				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.27743				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.99525				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.62870				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.81664				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.05066				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.25936				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.50200				0.00	0	100,000,00
Total CLN616 SPOT										0.00	0	100,000,00
Total For CLN616										0.00	0	100,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.61602				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.70577				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.79177				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.18818				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.28960				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.15985				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.27847				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.73500	103.73786	6.73500	103.64300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.99212				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.43207				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.97000	64.19460	11.97000	84.54891				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.84571				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.86000	100.52033	9.86000	100.38678				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.98787				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.85184				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.02974				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.13156				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.66376				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.82569				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.98363				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.31936				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.06851				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.92312				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.82994				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.44473				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.48685				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.44546				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.12720				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.73903				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.98363				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.79943				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.98363				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.10200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.46540				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.02218				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.95396				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.95600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.54700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.04900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.95656				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.20364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.17031				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.86335				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.80928				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.78789				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.08266				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.32746	151.18964	4.32746	122.75427				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.32746	151.18964	4.32746	122.75506				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.10387				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.16042				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.38695				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	104.05077				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.58225				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.37088				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.38086				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.22703				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.44912				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.44890				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.39628				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.29714				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.39643				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.23931				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.43579				0.00	0	
Total CLN697 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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.90565				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.57297				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.67441				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.91881				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.65554				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.38769				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	86.00507				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.18868				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.55338				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.38742				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.41552				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.66025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.46323				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.85736				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.38991				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.38991				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.38991				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.44753				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.50265				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.43793				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.76246				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.64176				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.47751				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.35944				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.35944				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.35944				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.36566				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.36566				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.36566				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	83.99482				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	85.04129				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	85.68513				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	100.51188				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	94.75407				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.42819				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.44680				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	112.69000				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	93.40664				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.96948				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.30223				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.65930				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.65263				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.91290				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.39638				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.40293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.54877				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.20973				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 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	
CLN752 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	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.47805				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.56402				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 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	
CLN756 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	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.63323				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

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 20/06/2026 Spot Bond					0.00000	100.61502				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	102.15978				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	101.06265				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.18956				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.09923				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.47805				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	100.40238				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.97396				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	99.18680				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	81.48767				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.34480				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.83510				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.45587				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	117.20415				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.81233				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.98318				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.21360				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.22356				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	101.55986				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.41286				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.27339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.29531				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.28092				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.34647				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.28092				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.35635				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.22003				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.37640				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.26924				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.77183				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.23218				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	101.13437				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.28098				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.86909				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.86922				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.85502				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.83518				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.82027				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.47435				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	100.64292				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.67159				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.68967				0.00	0	
Total CLN806 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 CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.68000				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.49904				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.45628				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.46500	98.42499	8.46500	98.31308				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.46008				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.39898				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.30642				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.22140				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.22140				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.17216				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.11500	108.83279	8.11500	108.71394				0.00	0	25,000,00
Total COJ05 SPOT										0.00	0	25,000,00
Total For COJ05										0.00	0	25,000,00
COJ08 On 22/06/2026 Spot Bond			10.43000	107.07989	10.43000	106.93045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.17500	105.55397	9.17500	105.42398				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.61000	101.75021	7.61000	101.64645				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.22000	92.05926	12.22000	91.91022				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.81000	97.54656	10.81000	97.40560				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.97500	9.97500	9.97500	106.40603				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.81088				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.41560				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.81301				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.31903				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.56000	9.56000	9.56000	106.17191				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22096				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	101.20852				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.03500	103.82199	7.03500	103.72289				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	56.05145	100.00000	55.42714				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	56.05145	100.00000	55.42714				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.55500	105.18022	7.55500	105.07254				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	101.58075	9.69000	101.44807				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.58075	9.69000	101.44807				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.76000	100.65391	9.76000	100.52151				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.03000	92.81858	12.03000	92.66894				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	101.64654	10.10000	101.50830				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.64654	10.10000	101.50830				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.79803				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	99.90313				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.41986				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF25 On 02/04/2024 Spot Bond					0.00000	98.98155				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.62515				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.78366				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.52654				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.24977				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.05710				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.06419				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.88799				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.12191				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.37940				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.87041				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.55517				0.00	0	
Total DVFC26 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 DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.57537				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.08500	105.97573	7.08500	105.87553				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92000	114.98128	4.92000	114.86712				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.69000	104.31343	4.69000	104.21196				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	140.37172	2.25000	140.28164				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.88000	153.24422	3.88000	153.11192				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.75200	140.39292	3.75200	140.27414				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.79500	135.62831	3.79500	135.51276				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.61000	118.84758	4.61000	118.73365				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.66000	106.40929	4.66000	106.30622				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	140.37172	2.25000	140.28164				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	159.87420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.30370				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	121.95975				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.02916				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	118.74571				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.35265				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	111.18748				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.62902				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.38536				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.69015				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN016 On 17/02/2023 Spot Bond					0.00000	98.80096				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.61523				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.87000	104.92491	9.87000	104.78538				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.74500	11.74500	11.74500	97.50084				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.79500	11.79500	11.79500	96.71037				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			9.96000	9.96000	9.96000	103.54579				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.96000	9.96000	9.96000	103.92042				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.73500	11.73500	11.73500	75.26367				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.11000	11.11000	11.11000	102.02819				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.73500	11.73500	11.73500	96.40654				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.69101				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.58739				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.50364				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.49130				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	101.03208				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.72782				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.76439				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.62340				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.49907				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.95178				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.46129				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.64753				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.66459				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.92156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.27192				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.18400				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.36132				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.09963				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.91399				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.31904				0.00	0	1,500,000.00
Total EQT010 SPOT										0.00	0	1,500,000.00
Total For EQT010										0.00	0	1,500,000.00
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.89677				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.85856				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C7 On 17/05/2022 Spot Bond					0.00000	100.95782				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	100.86620				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.90435				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.84639				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.82803				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.94251				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38500	104.96877	6.38500	104.87768			1,213,150,000,000.00		190,000,000	190,000,000
Total ES23 SPOT									1,213,150,000,000.00		190,000,000	190,000,000
Total For ES23									1,213,150,000,000.00		190,000,000	190,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.29012	10.00000	102.15235				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.96000	96.72930	8.96000	96.61354			2,368,018,688,000.00		264,287,800	4,621,126,900
Total ES26 SPOT									2,368,018,688,000.00		264,287,800	4,621,126,900
Total For ES26									2,368,018,688,000.00		264,287,800	4,621,126,900
ES26/R On 02/04/2026 Spot Bond			7.85000	100.35829	7.85000	100.25277				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.29500	76.69486	11.28000	76.65909			3,455,641,998,000.00		305,944,400	740,514,700
Total ES33 SPOT									3,455,641,998,000.00		305,944,400	740,514,700
Total For ES33									3,455,641,998,000.00		305,944,400	740,514,700
ES33/R On 15/09/2033 Spot Bond			7.50000	100.70273	7.50000	100.60203				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.71000	75.26131	11.70500	79.40966			1,549,319,654,000.00		132,307,400	2,676,756,200
Total ES42 SPOT									1,549,319,654,000.00		132,307,400	2,676,756,200
Total For ES42									1,549,319,654,000.00		132,307,400	2,676,756,200
ES42/R On 25/04/2042 Spot Bond			8.50000	99.86288	8.50000	103.98808				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.59559				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.42807				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.03942				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.82728				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.17100				0.00	1,400,000,000	700,000,00
Total FIFB16 SPOT										0.00	1,400,000,000	700,000,00
Total For FIFB16										0.00	1,400,000,000	700,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.95133				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.18653				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.55276				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.10710				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.17916				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.81906				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.87470				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.88863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG05 SPOT										0.00	0	
Total For FIG05										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	102.55885				0.00	0	700,000,00
Total FRB22 SPOT										0.00	0	700,000,00
Total For FRB22										0.00	0	700,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.56183				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.63776				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.79836				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.28914				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.54000	109.45068	8.54000	109.32502				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.03668				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.26461				0.00	0	400,000,00
Total FRB29 SPOT										0.00	0	400,000,00
Total For FRB29										0.00	0	400,000,00
FRB30 On 19/04/2026 Spot Bond			8.46000	98.98294	8.46000	98.87034				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.80955				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.09900	324.50171	2.09900	324.30065				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	158.39024				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.67000	207.88136	3.67000	207.70895				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	110.41610				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.60500	4.60500	4.60500	232.35317				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.91000	100.25866	4.91000	100.15887				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.87000	102.93042	4.87000	102.82779				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.64561	7.64561	7.64561	82.86811				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.72223	7.72223	7.72223	81.99615				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	152.98627				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	

Contract 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 FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.38814				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.42939				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.23630				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.93210				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.83284				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.42813				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.28806				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.34951				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.40010				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.23245				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.37642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.62830				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.98410				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.00018				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.59597				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.56610				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.01171				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.89796				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.07167				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.68532				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.07967				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.36890				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.42054				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.45917				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	103.60061				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.53715				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.25208				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.41556				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.45895				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.58693				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.42472				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.16169				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	100.92334				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.23131				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.71077				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.02895				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.92215				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.21297				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.07101				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.96475				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.19907				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.53855				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.38384				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.91677				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.49107				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.83567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.54140				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.39715				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.24800				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.81250				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.69827				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.41826				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	101.49238				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.41095				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.42537				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.28709				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	101.44582				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.28003				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.23582				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.12774				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.14749				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.39685				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	100.60772				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.86866				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.02777				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.03073				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.43197				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.42549				0.00	0	
Total FRC373 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 FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.05796				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.69659				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.55345				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.55039				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.38248				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.44829				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.43099				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	101.13260				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.87206				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.87206				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.85884				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.85884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.61930				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.69840				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.83179				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.70967				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.60153				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.58269				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.34464				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.54365				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.46999				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.14911				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.11849				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC399 On 21/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				100,000,000,000.00	11,000,000,000	5,500,000,000
Total FRC399 SPOT										10,000,000,000,000.00	11,000,000,000	5,500,000,000
Total For FRC399										10,000,000,000,000.00	11,000,000,000	5,500,000,000
FRI33 On 28/02/2033 Spot Bond			4.41000	107.27524	4.41000	107.17597				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.54000	119.93836	4.54000	119.82412				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.39988				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.58628				0.00	0	13,820,000,000
Total FRJ23 SPOT										0.00	0	13,820,000,000
Total For FRJ23										0.00	0	13,820,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.27459				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.68619				0.00	0	500,000,000
Total FRJ25 SPOT										0.00	0	500,000,000
Total For FRJ25										0.00	0	500,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.45826				0.00	0	500,000,000
Total FRJ26 SPOT										0.00	0	500,000,000
Total For FRJ26										0.00	0	500,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.64659				0.00	0	500,000,000
Total FRJ27 SPOT										0.00	0	500,000,000
Total For FRJ27										0.00	0	500,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.86943				0.00	0	500,000,000
Total FRJ28 SPOT										0.00	0	500,000,000
Total For FRJ28										0.00	0	500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.74485				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.35452				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.14300	4.14300	4.14300	109.51808				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	120.27572				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.72504				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.65000	118.29981	4.65000	118.18537				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.61000	232.46894	4.61000	232.24610				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.79000	116.25268	4.79000	116.13803				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	231.60503				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.40000	154.96234	3.40000	154.83862				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	107.32013	3.70500	107.23001				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.59000	119.19025	4.59000	119.07591				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.76000	229.28625	4.76000	229.06184				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.81000	228.23700	4.81000	228.01210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.93000	156.91739	2.93000	156.80213				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.84000	227.61024	4.84000	227.38503				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.79000	116.25268	4.79000	116.13803				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.28000	201.12685	4.28000	200.94362				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.54000	105.97926	5.54000	105.86403				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.17000	202.32617	4.17000	202.14483				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.23000	201.67099	4.23000	201.48861				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.35000	217.26642	5.35000	217.03663				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.49000	106.62937	5.49000	106.51417				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	116.13803				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.77000	116.54254	4.77000	116.42792				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.04000	203.75408	4.04000	203.57499				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.12000	221.85941	5.12000	221.63157				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.17000	202.32617	4.17000	202.14483				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.17000	202.32617	4.17000	202.14483				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.57100	209.00176	3.57100	208.83120				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.70000	153.72974	3.70000	153.60075				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.52000	198.53815	4.52000	198.35093				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.56000	198.11041	4.56000	197.92253				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.67000	153.85247	3.67000	153.72400				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.03500	203.80923	4.03500	203.63023				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.57000	4.57000	4.57000	197.81559				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.87196				0.00	0	
Total FRS170 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 FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.92178				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.91441				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.44918				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.31443				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	198.56019				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	133.03463				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	177.47707				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	132.07030				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.97195				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.10710				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.98618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.74443				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.86638				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.33457				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.24195				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.38384				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.01410				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.02561				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	105.86959				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	113.32045				0.00	0	
Total FRS238 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	104.34623				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.06294				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.26920				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.94620				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.91302				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.17268				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.73842				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.64147				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	107.52604				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.50506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.92530				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.27635				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.39819				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.27830				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	104.91446				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	100.28178				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS273 On 31/03/2032 Spot Bond					0.00000	100.27673				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.81776				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.34226				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.52526				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.35675				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.29223				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.61000	9.61000	9.61000	100.55405				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.61000	9.61000	9.61000	100.55405				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.23517				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	101.38843				0.00	0	
Total FRS288 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 FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.01900	11.01900	11.01900	93.58609				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.76020				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.22241				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.88838				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	101.11772				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS294 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	325.76339				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.54000	327.31596	1.54000	327.13806				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	327.08701				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.11441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.49000	112.08150	4.49000	111.97550				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13000	75.20199	4.13000	119.16412				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	157.26599				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	156.08849				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	321.73591				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.03500	6.03500	6.03500	102.38206				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.52500	111.41971	7.52500	111.30671				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.66000	108.15990	7.66000	108.04766				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.19000	105.26384	8.19000	105.14849		41,061,384,000.00		5,013,600	23,030,800	
Total FRX26 SPOT								41,061,384,000.00		5,013,600	23,030,800	
Total For FRX26								41,061,384,000.00		5,013,600	23,030,800	
FRX27 On 07/03/2027 Spot Bond			7.83000	110.59964	7.83000	110.48428				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.47000	110.19545	8.47000	110.06927				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			9.42000	103.86547	9.42000	103.73350				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.22500	103.11099	9.22500	102.98263				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.56000	106.61063	9.56000	106.47470				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.01000	75.09500	11.01000	74.98513				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.68372				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.07156				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.78201				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74655				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.77064				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77772				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	101.02248				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.07530				0.00	0	
Total FST3A2 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 FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.14430				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.17879				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.27071				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.65368				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	100.88089				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.77701				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.73753				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.09678				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.92761				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.79000	116.76080	3.79000	116.66175				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.49322				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.65400	104.95103	6.65400	104.85691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.71600				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.97000	105.47796	6.97000	105.37928				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94176				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.67234				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.57908				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.24792				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.06236				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.98828				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.28509				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.25652				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.67860				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.03694				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.69818				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.72027				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.33181				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.22735				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.13010				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.30993				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.52470				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.81597				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.33064				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.25068				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.20623				0.00	0	200,000,00
Total GRT48 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT48										0.00	0	200,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.06750				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.35974				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.51369				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.85748				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.35967				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.24072				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.64479				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.84803				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.02509				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.66013				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56709				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.22802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.22428				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.25855				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20000	323.99674	2.20000	323.79156				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	330.81948				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.11000	102.82277	10.11000	102.68280				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.66000	79.93976	4.66000	107.38133				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.94000	90.68961	10.94000	90.55629		3,939,914,096,000.00		360,138,400	3,824,448,700	
Total HWAY34 SPOT								3,939,914,096,000.00		360,138,400	3,824,448,700	
Total For HWAY34								3,939,914,096,000.00		360,138,400	3,824,448,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.02034	100.00000	10.89760				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.21000	88.58341	11.21000	88.45006				0.00	0	5,090,000.00
Total HWAY35 SPOT										0.00	0	5,090,000.00
Total For HWAY35										0.00	0	5,090,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.01796	100.00000	10.89524				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.04086				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF12 On 29/07/2022 Spot Bond					0.00000	101.23109				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.68476				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.07000	160.57207	2.25000	159.69617			318,635,443,538,000.00	637,021,953,400	475,127,622,900	
Total I2025 SPOT									18,635,443,538,000.00	637,021,953,400	475,127,622,900	
Total For I2025									18,635,443,538,000.00	637,021,953,400	475,127,622,900	
I2029 On 31/03/2029 Spot Bond			3.15000	118.11244	3.32000	116.74020			530,329,850,000,000.00	485,819,000,000	316,976,491,700	
Total I2029 SPOT									10,329,850,000,000.00	485,819,000,000	316,976,491,700	
Total For I2029									10,329,850,000,000.00	485,819,000,000	316,976,491,700	
I2033 On 28/02/2033 Spot Bond			3.80000	113.68288	3.91000	112.39957			889,869,099,680,000.00	497,333,973,600	450,491,473,800	
Total I2033 SPOT									19,869,099,680,000.00	497,333,973,600	450,491,473,800	
Total For I2033									19,869,099,680,000.00	497,333,973,600	450,491,473,800	
I2038 On 31/01/2038 Spot Bond			3.82000	131.35219	3.89000	130.07534			540,061,668,000,000.00	141,377,400,000	346,462,241,100	
Total I2038 SPOT									10,061,668,000,000.00	141,377,400,000	346,462,241,100	
Total For I2038									10,061,668,000,000.00	141,377,400,000	346,462,241,100	
I2046 On 31/03/2046 Spot Bond			3.83000	119.87773	3.91000	118.16362			357,828,474,000,000.00	93,427,800,000	426,177,336,800	
Total I2046 SPOT									17,828,474,000,000.00	93,427,800,000	426,177,336,800	
Total For I2046									17,828,474,000,000.00	93,427,800,000	426,177,336,800	
I2050 On 31/12/2050 Spot Bond			3.83000	124.37185	3.87000	123.33554			248,791,509,621,000.00	64,958,618,700	461,684,222,400	
Total I2050 SPOT									18,791,509,621,000.00	64,958,618,700	461,684,222,400	
Total For I2050									18,791,509,621,000.00	64,958,618,700	461,684,222,400	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.95453				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.99049				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.49000	6.49000	6.49000	103.79924				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.86783				0.00	0	
Total IBL102 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 IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	323.64736	2.27000	323.43934				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.30765				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.05898				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.67888				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.92152				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.94595				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.55911				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.04032				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.81652				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.26684				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.64023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.56373				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75293				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37519				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17246				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.65528				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.68139				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	100.73573				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.90382				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.04480				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.04660				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL161 On 15/02/2023 Spot Bond					0.00000	101.27991				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01412				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01469				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.79368				0.00	0	400,000,00
Total IBL167 SPOT										0.00	0	400,000,00
Total For IBL167										0.00	0	400,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.90719				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.92780				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.92538				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.69767				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.94131				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.50541				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.52205				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.09479				0.00	0	
Total IBL192 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 IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.89413				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.21667				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.05538				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.02662				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.61697				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.63744				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.33928				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.64064				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.61163				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.51477				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.58261				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.04830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.17355				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.83114				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.70095				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.68708				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.68708				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.68708				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.50153				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.44558				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.39982				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.23928				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.23945				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	100.25457				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.19500	106.87225	7.19500	106.76796				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.56500	106.60847	5.56500	106.52767				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.21480				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.98500	105.11836	8.98500	104.99083				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.34500	109.87852	10.34500	109.92126				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.58000	108.45819	9.58000	108.31888				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.64370				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.15366				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.83812				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.03399				0.00	0	
Total IDCG17 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 IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.43455				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.55445				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.51685				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.35708				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.47526				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.31000	104.05133	8.31000	103.93502				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.12928				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/03/2023 Spot Bond					0.00000	102.77646				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV05 On 22/01/2026 Spot Bond					0.00000	103.23038				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	99.30044				0.00	0	500,000,00
Total INLV07 SPOT										0.00	0	500,000,00
Total For INLV07										0.00	0	500,000,00
INLV07 On 12/06/2026 Spot Bond					0.00000	102.75710				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV08 On 24/08/2026 Spot Bond					0.00000	101.69536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.84023				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.38946				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.35666				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.37085				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.55299				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.05294				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.92129				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.01800				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.03521				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72204				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.00783				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.21926				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.49966				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.80830				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.65829				0.00	0	100,000,00
Total IPFG01 SPOT										0.00	0	100,000,00
Total For IPFG01										0.00	0	100,000,00
IV019 On 31/03/2028 Spot Bond			4.93000	194.20322	4.93000	194.00945				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.98736				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.14074				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	195.25048	4.83000	195.05827				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.08426				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.29208				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.96016				0.00	0	
Total IVC145 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 IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.09124				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.68135				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.80776				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.55530				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.61399				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.28533				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01857				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.92289				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.40399	7.40000	102.30183				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.14143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.22196				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.54327	7.23000	101.44480				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.15446				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.96358	7.45000	100.86338				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.68568				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.22753	3.91012	102.17358				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.82000				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.03801				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.28314				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.59777				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC209 On 20/12/2022 Spot Bond					0.00000	100.34399				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.19435				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.42500	6.42500	6.42500	101.27349				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.12500	7.12500	7.12500	99.91220				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.76606				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.25800				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.18022				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.70000	4.70000	4.70000	99.78157				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.69191				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.41779				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.32784				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.23804				0.00	0	
Total IVZ090 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 IVZ090									0.00	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	4.70000	4.70000	99.96138			0.00	0	
Total IVZ091 SPOT									0.00	0	
Total For IVZ091									0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.14370			0.00	0	
Total IVZ092 SPOT									0.00	0	
Total For IVZ092									0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	98.85718			0.00	0	
Total IVZ093 SPOT									0.00	0	
Total For IVZ093									0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	98.76637			0.00	0	
Total IVZ094 SPOT									0.00	0	
Total For IVZ094									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	100.46243			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.10403			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.78360			0.00	0	100,000,00
Total KAP013 SPOT									0.00	0	100,000,00
Total For KAP013									0.00	0	100,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	99.92205			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.87874			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.16737			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.91532			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.18444				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.23593				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.49264				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.49425				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.95508				0.00	0	2,500,000,00
Total KAP022 SPOT										0.00	0	2,500,000,00
Total For KAP022										0.00	0	2,500,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.64678				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	42,200,000,00
Total KAP024 SPOT										0.00	0	42,200,000,00
Total For KAP024										0.00	0	42,200,000,00
KAP024 On 12/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	58,400,000,00
Total KAP025 SPOT										0.00	0	58,400,000,00
Total For KAP025										0.00	0	58,400,000,00
KAP025 On 24/10/2022 Spot Bond					0.00000	100.36934				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.06000	118.58428	9.06000	118.43924				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.98500	101.82627	6.98500	101.73196				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	100.86847				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.23588				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.25821				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.92287				0.00	3,235,000,000	1,667,500,00
Total LGL10 SPOT										0.00	3,235,000,000	1,667,500,00
Total For LGL10										0.00	3,235,000,000	1,667,500,00
LGL11 On 09/09/2026 Spot Bond					0.00000	101.56039				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.61494				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.82020				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.84144				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.58955				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.41880				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.80469				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.61026				0.00	0	
Total MBF069 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 MBF069										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.91124				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.39253				0.00	1,500,000,000	1,500,000,000
Total MBF071 SPOT										0.00	1,500,000,000	1,500,000,000
Total For MBF071										0.00	1,500,000,000	1,500,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.64275				0.00	0	1,000,000,000
Total MBP038 SPOT										0.00	0	1,000,000,000
Total For MBP038										0.00	0	1,000,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.74099				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.06162				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.58883				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.65008				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.67619				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.05348				0.00	0	600,000,000
Total MBP050 SPOT										0.00	0	600,000,000
Total For MBP050										0.00	0	600,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84128				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.24951				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.31000	8.31000	8.31000	110.42660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.50400	103.31291	6.50400	103.22279				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.38899				0.00	530,000,000	530,000,00
Total MMIG06 SPOT										0.00	530,000,000	530,000,00
Total For MMIG06										0.00	530,000,000	530,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.56603				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.87741				0.00	0	200,000,00
Total MML01 SPOT										0.00	0	200,000,00
Total For MML01										0.00	0	200,000,00
MML02 On 10/12/2026 Spot Bond			8.96000	104.52835	8.96000	104.40257				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.07300				0.00	0	1,800,000,00
Total MML03 SPOT										0.00	0	1,800,000,00
Total For MML03										0.00	0	1,800,000,00
MML04 On 15/03/2028 Spot Bond			9.21000	95.94300	9.21000	94.68756				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.40649				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.51864				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.17418				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26443				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	101.56728				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.97685				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.00338				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.65478				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.39866				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.19847				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.59775				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.44891				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.86137				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.42859				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.90500	99.80500	8.90500	99.68498				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.40582				0.00	0	
Total MTN24 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 MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.85287				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.19939				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.23803				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.46170				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.05175				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.44121				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.23497				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.83742				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.89294				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.89286				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	100.87897				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.34271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.43430				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.51199				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.58331				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.71500	104.30492	6.71500	104.20981				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.07500	105.73059	7.07500	105.62911				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.84000	104.50315	9.84000	104.36460				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.06707				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.49433				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.09870				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.12530				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.10131				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	101.08664				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.45765				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.64000	106.28246	6.64000	106.18819				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.17100	107.39905	7.17100	107.29458				0.00	0	30,000,00
Total NBK16A SPOT										0.00	0	30,000,00
Total For NBK16A										0.00	0	30,000,00
NBK17 On 22/04/2026 Spot Bond			8.30500	105.43225	8.30500	110.28058				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.47000	104.02708	6.47000	103.93567				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.04000	115.63226	7.04000	115.52242				0.00	0	20,000,00
Total NBK20A SPOT										0.00	0	20,000,00
Total For NBK20A										0.00	0	20,000,00
NBK21 On 21/07/2027 Spot Bond			8.94500	109.50090	8.94500	109.36863				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.97500	106.50220	5.97500	106.41563				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.43800	114.49379	7.43800	114.37836				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.48000	115.28690	8.48000	115.15473				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.27500	6.27500	6.27500	105.18754				0.00	0	
Total NBK25A 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 NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.76772				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	53.15734	100.00000	52.56527				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.62141				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.94000	115.86989	7.94000	115.74534				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.02800	106.95554	6.02800	106.86785				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.88000	111.61024	7.88000	111.49115				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.66500	106.52490	6.66500	106.42847				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.19500	108.87587	6.19500	108.78417				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.75553				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.34531				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.64713				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.63500	10.63500	10.63500	77.36152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.79595				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.88005				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.31259				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.79865				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.12902				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.73459				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.79320				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.12298				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.28607				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.44047				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.28298				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.05374				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19334				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.56968				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.86367				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.92614				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.90496				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.96621				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.44186				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38455				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			9.80500	102.31463	9.80500	102.18166				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.46000	102.60793	9.46000	102.47915				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38455				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38939				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.39562				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.53223				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.53223				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.85222				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.98564				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.90519				0.00	0	500,000,00
Total NGL04 SPOT										0.00	0	500,000,00
Total For NGL04										0.00	0	500,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.35810				0.00	0	400,000,00
Total NGL05 SPOT										0.00	0	400,000,00
Total For NGL05										0.00	0	400,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.78768				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	101.02806				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.55783				0.00	7,000,000,000	3,500,000,000
Total NGL08 SPOT										0.00	7,000,000,000	3,500,000,000
Total For NGL08										0.00	7,000,000,000	3,500,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.45519				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.29621				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.16811				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.99382				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.96145				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.88784				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.27112				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.15732				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.39227				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.02281				0.00	0	
Total NGT108 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 NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.51155				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.38365				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.65071				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.92317				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.69933				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.32948				0.00	45,200,000,000	32,500,000,000
Total NHM011 SPOT										0.00	45,200,000,000	32,500,000,000
Total For NHM011										0.00	45,200,000,000	32,500,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	100.67254				0.00	20,000,000,000	10,000,000,000
Total NHM012 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NHM012										0.00	20,000,000,000	10,000,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.62971				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.94553				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.81006				0.00	72,200,000,000	53,700,000,000
Total NHM018 SPOT										0.00	72,200,000,000	53,700,000,000
Total For NHM018										0.00	72,200,000,000	53,700,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	101.61827				0.00	125,000,000,000	63,000,000,000
Total NHM019 SPOT										0.00	125,000,000,000	63,000,000,000
Total For NHM019										0.00	125,000,000,000	63,000,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.66294				0.00	2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	2,000,000,000	2,000,000,000
Total For NHM020										0.00	2,000,000,000	2,000,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	101.02920				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	228.01210				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	209.18403				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	156.48680				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.79000	3.79000	3.79000	113.27480				0.00	0	50,000,000
Total NI29 SPOT										0.00	0	50,000,000
Total For NI29										0.00	0	50,000,000
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			4.64000	4.64000	4.64000	118.33324				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	156.04663				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	258.95514	3.45000	258.74731				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	156.88634				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.18500	3.18500	3.18500	213.27321				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.33000	211.75806	3.33000	211.59211				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.75500	91.15058	4.75500	116.64589				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.84470				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.28933				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.60179				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.88142				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.85453				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.97960				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.40361				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.82407				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.04602				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.62282				0.00	0	
Total NN036 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 NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	138.60988				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.28418				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.85123				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.69042				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	172.31379				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.14247				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	172.06462				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	164.50542				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.50986				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	143.40911				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.46821				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.22773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.45895				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.53510				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.11727				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.46051				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.79872				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.62572				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.82372				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.46598				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.51230				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.50998				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.46598				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	100.01677				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.02154				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.84514				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.94947				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	97.45386				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	118.69000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	113.85000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	120.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	119.20000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	118.54725				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.63204				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	91.33243				0.00	0	
Total NNF025 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 NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	104.91228				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	124.63204				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.98117				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	95.81909				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.91688				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 12/09/2024 Spot Bond					0.00000	100.87112				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.55762				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 26/05/2022 Spot Bond					0.00000	100.66275				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 29/04/2022 Spot Bond					0.00000	101.07160				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	101.06787				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	101.11564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	129.07459				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.43880				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.82913				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.83061				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.76995				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	100.63868				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.67611				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2(On 22/05/2023 Spot Bond					0.00000	100.88616				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.85134				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.70090				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.66595				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.72162				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07500	108.39485	7.07500	108.29080				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.48000	205.90881	2.48000	205.77058				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.57000	112.53649	10.57000	112.37737			50,674,694,000.00	4,794,200	7,210,321,30	
Total NRA028 SPOT									50,674,694,000.00	4,794,200	7,210,321,30	
Total For NRA028									50,674,694,000.00	4,794,200	7,210,321,30	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.14426	100.00000	16.95435			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.16352			0.00	0		
Total NTC23 SPOT									0.00	0		
Total For NTC23									0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	100.96973			0.00	0		
Total NTC26 SPOT									0.00	0		
Total For NTC26									0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	100.46694			0.00	0		
Total NTC27 SPOT									0.00	0		
Total For NTC27									0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	100.47274			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		

Contract 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 NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.57201				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.53800				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	101.13800				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.24302				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.36902				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.51160				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.55300	109.66488	7.55300	109.55448				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.66000	102.67721	6.66000	102.58607				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.13500	110.48275	8.13500	110.36312				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.66946				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.50789				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.37531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75692				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80204				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.78515				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.81224				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.74591				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.10608				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.76353				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.07500	112.69527	8.06000	112.63372			465,279,312,302,500.00	2,905,916,942,700	2,058,341,698,500	
Total R186 SPOT									5,279,312,302,500.00	905,916,942,700	1,058,341,698,500	
Total For R186									5,279,312,302,500.00	905,916,942,700	1,058,341,698,500	
R197 On 07/12/2023 Spot Bond			1.15000	329.29903	1.20000	328.88029			56,516,804,395,000.00	49,145,047,300	33,450,170,800	
Total R197 SPOT									6,516,804,395,000.00	49,145,047,300	33,450,170,800	
Total For R197									6,516,804,395,000.00	49,145,047,300	33,450,170,800	
R202 On 07/12/2033 Spot Bond			3.70000	252.95441	3.81000	250.15354			280,002,680,000,000.00	75,676,400,000	108,779,223,100	
Total R202 SPOT									10,002,680,000,000.00	75,676,400,000	108,779,223,100	
Total For R202									10,002,680,000,000.00	75,676,400,000	108,779,223,100	
R2023 On 28/02/2023 Spot Bond			5.45000	102.95874	5.47500	102.86204			216,021,448,000,000.00	406,609,440,000	467,517,520,000	
Total R2023 SPOT									16,021,448,000,000.00	406,609,440,000	467,517,520,000	
Total For R2023									16,021,448,000,000.00	406,609,440,000	467,517,520,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Spot Bond			9.64000	92.86292	9.61000	92.89502			877,360,748,084,000.00	1,862,796,758,100	2,669,211,346,30
Total R2030 SPOT									7,360,748,084,000.00	862,796,758,100	669,211,346,30
Total For R2030									7,360,748,084,000.00	862,796,758,100	669,211,346,30
R2032 On 31/03/2032 Spot Bond			10.02500	89.40434	9.98500	89.51517			353,066,060,540,000.00	1,830,729,781,600	1,210,973,742,10
Total R2032 SPOT									3,066,060,540,000.00	830,729,781,600	210,973,742,10
Total For R2032									3,066,060,540,000.00	830,729,781,600	210,973,742,10
R2035 On 28/02/2035 Spot Bond			10.37500	90.66143	10.36000	90.63430			046,217,142,975,000.00	2,414,093,218,600	945,993,973,60
Total R2035 SPOT									16,217,142,975,000.00	414,093,218,600	945,993,973,60
Total For R2035									16,217,142,975,000.00	414,093,218,600	945,993,973,60
R2037 On 31/01/2037 Spot Bond			10.51500	86.85349	10.50000	86.82963			616,268,282,547,000.00	1,199,835,309,800	1,154,479,633,30
Total R2037 SPOT									16,268,282,547,000.00	199,835,309,800	154,479,633,30
Total For R2037									16,268,282,547,000.00	199,835,309,800	154,479,633,30
R2040 On 31/01/2040 Spot Bond			10.65000	88.86512	10.64500	88.77335			498,530,495,610,000.00	1,455,261,079,400	1,291,659,681,70
Total R2040 SPOT									18,530,495,610,000.00	455,261,079,400	291,659,681,70
Total For R2040									18,530,495,610,000.00	455,261,079,400	291,659,681,70
R2044 On 31/01/2044 Spot Bond			10.67500	85.69601	10.67000	85.60937			307,720,344,772,500.00	871,917,596,700	1,414,069,596,70
Total R2044 SPOT									17,720,344,772,500.00	871,917,596,700	414,069,596,70
Total For R2044									17,720,344,772,500.00	871,917,596,700	414,069,596,70
R2048 On 28/02/2048 Spot Bond			10.62000	84.76999	10.61500	84.68853			290,553,927,350,000.00	2,946,379,842,500	1,018,714,176,30
Total R2048 SPOT									10,553,927,350,000.00	946,379,842,500	118,714,176,30
Total For R2048									10,553,927,350,000.00	946,379,842,500	118,714,176,30
R209 On 31/03/2036 Spot Bond			10.34500	70.42756	10.33000	70.41613			750,281,099,160,500.00	362,521,130,900	527,409,750,70
Total R209 SPOT									10,281,099,160,500.00	362,521,130,900	527,409,750,70
Total For R209									10,281,099,160,500.00	362,521,130,900	527,409,750,70
R210 On 31/03/2028 Spot Bond			2.61000	220.24214	2.83000	217.45354			388,303,909,101,000.00	148,775,444,100	200,842,850,90
Total R210 SPOT									18,303,909,101,000.00	148,775,444,100	200,842,850,90
Total For R210									18,303,909,101,000.00	148,775,444,100	200,842,850,90
R213 On 28/02/2031 Spot Bond			9.88000	84.18366	9.84500	84.25476			598,107,019,324,000.00	465,395,447,300	513,663,742,40
Total R213 SPOT									18,107,019,324,000.00	465,395,447,300	513,663,742,40
Total For R213									18,107,019,324,000.00	465,395,447,300	513,663,742,40
R214 On 28/02/2041 Spot Bond			10.64000	67.46185	10.63500	67.39650			615,888,541,976,000.00	621,794,035,900	437,176,701,80
Total R214 SPOT									15,888,541,976,000.00	621,794,035,900	437,176,701,80
Total For R214									15,888,541,976,000.00	621,794,035,900	437,176,701,80
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.02171			0.00	0	
Total RDFB12 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 RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.68968				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.73252				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.63745				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.21383				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.40924				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.37079				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.26397				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.79613				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.65128				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.94596				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.50007				0.00	0	100,000,00
Total RDFB27 SPOT										0.00	0	100,000,00
Total For RDFB27										0.00	0	100,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	101.22688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.46908				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.70588				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.98874				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.58192				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.91410				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.93848				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.84531				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.85707				0.00	0	50,000,00
Total RED704 SPOT										0.00	0	50,000,00
Total For RED704										0.00	0	50,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.16614				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.03521				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.72754				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	101.65451				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.15062				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.10616				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.37927				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.54977				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.58668				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.63034				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.73687				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.12500	107.01627	7.12500	106.91341				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.04500	95.55550	12.04500	95.40211				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.14500	100.58899	11.14500	100.43924				0.00	0	
Total RW31 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 RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.79751				0.00	0	700,000,00
Total RWL26 SPOT										0.00	0	700,000,00
Total For RWL26										0.00	0	700,000,00
RWL28 On 30/06/2028 Spot Bond			10.29000	100.27105	10.29000	100.13295				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.63500	105.14692	5.63500	105.06630				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.08362				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.13590				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.18000	110.65776	8.18000	110.53530				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.36394				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.34000	106.32427	7.34000	106.21846				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.10500	103.59733	8.10500	103.48371				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.59500	108.28741	8.59500	108.16231				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.53500	106.40789	7.53500	106.30100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.71500	105.36881	7.71500	105.25870				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.44000	103.58281	9.44000	103.45093				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.97500	106.53515	5.97500	106.44856				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.98500	112.72776	7.98500	112.60591				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.67500	114.02003	8.67500	113.88637				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.32500	105.26274	6.32500	105.17225				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.63920				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.18000	7.18000	7.18000	106.25647				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.24210				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.51467				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.69601				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			4.71500	103.75127	4.71500	103.68477				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.56507				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.78371				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.26403				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.38721				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.90120				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.94720				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.48344				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.45825				0.00	0	700,000,00
Total SBS66 SPOT										0.00	0	700,000,00
Total For SBS66										0.00	0	700,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.17098				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.83145				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.68694				0.00	0	
Total SBS69 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.83851				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.91530				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.53052				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.69100	326.55252	1.69100	326.36832				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	227.17649				0.00	0	2,000,000,00
Total SBSI14 SPOT										0.00	0	2,000,000,00
Total For SBSI14										0.00	0	2,000,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.88120				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.74069				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.99999				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.92943				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.20727				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.72222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.26805				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.82136				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.94422				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.84500	109.26483	6.84500	109.16386				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.45316				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.24367				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.28605				0.00	7,000,000,000	3,700,000,000
Total SBT207 SPOT										0.00	7,000,000,000	3,700,000,000
Total For SBT207										0.00	7,000,000,000	3,700,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.00637				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.42304				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.78971				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.88223				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	100.91175				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.01000	98.62185	9.01000	98.50187				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.92764				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.93791				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.95925				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.95133				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.01457				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.93559				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.01457				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.99874				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.10935				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.96721				0.00	0	
Total SLRC5 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 SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.04617				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.03825				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17000	104.50466	7.17000	104.40413				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.44393				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.74931				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.02269				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.82149				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.06749				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.75351				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.77050				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.32375				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.46545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.42524				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.62736				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.23459				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.10419				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.79343				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.37986				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.23584				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	155.77488				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.03500	112.85744	8.03500	112.73537				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.33500	87.06343	9.33500	86.95557				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.67668				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.01599				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.87500	104.21069	6.87500	104.11451				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.79000	116.25268	4.79000	116.13803				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.90114				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	101.29077				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.55796				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	323.64054				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	101.20787				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.11991				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.13230				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	156.29797				0.00	0	
Total SSN062 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 SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	116.13803				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	110.62768				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	203.90668				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.74357				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.73011				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.49766				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.48627				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.19050				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.07274				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.37966				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.01641				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.76226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.54756				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.08901				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	230.64737				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.37028				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.45261				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.63444				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.81608				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.63389				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.27500	89.70780	10.27500	89.58374				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.45346				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.16000	202.43561	4.16000	202.25443				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

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 07/12/2033 Spot Bond			4.86500	227.08953	4.86500	226.86408				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.95174				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.29780				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	100.48140				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.59831				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.03281				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.34961				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.64147				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.51714				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.16117				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.50580				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.62285				0.00	0	
Total SSN146 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 SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	101.14709				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.95238				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.70530				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.60031				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.24075				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.19899				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.19935				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.19863				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.19899				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.15307				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.15362				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.15362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN160 On 05/07/2022 Spot Bond					0.00000	100.13821				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.99187				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.21048				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.52500	101.85221	8.52500	101.73613				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.69115				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.75773				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.75489				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.79012				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.77597				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.12154	7.21000	101.02265				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.19985	7.72000	101.09403				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC001 On 15/02/2025 Spot Bond					0.00000	101.10726				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.18641				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.28224				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.68830				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.04149				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.24151				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.82805				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.66345				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.35617				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.07481				0.00	0	500,000,0€
Total TFS163 SPOT										0.00	0	500,000,0€
Total For TFS163										0.00	0	500,000,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	100.53028				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.86166				0.00	0	
Total TFS165 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 TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.92975				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.24342				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.25487				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.47345				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.64421				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.70529				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.73593				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.81454				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.88707				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.77065				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.78468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.75351				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.84983				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.95654				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.97339				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.91636				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.07339				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.88239				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.76507				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.40283				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D3 On 21/11/2022 Spot Bond					0.00000	101.18358				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A1 On 21/08/2022 Spot Bond					0.00000	100.85462				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	101.35106				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.31784	8.49000	101.20154				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.96789				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.79742				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.76200				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.79317				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.89816	5.76000	100.81905				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.82433				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.87530				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.87813				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.86822				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.93616				0.00	0	
Total TH16C2 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.91776				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.17225				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.29226				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.22168				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.85377				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.83256				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.90468				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.87216				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.16453				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.11232				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.69116				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.53548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.57500	101.96685	6.57500	101.87733				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.19500	106.28179	7.19500	106.17977				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.39411				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.07592				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.53000	101.83205	8.53000	101.71527				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.32971				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.65410				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.15302				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.00915				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09300	110.22683	7.09300	110.12077			14,237,666,830,600.00	2,007,284,200	1,226,261,000	
Total TN23 SPOT									14,237,666,830,600.00	2,007,284,200	1,226,261,000	
Total For TN23									14,237,666,830,600.00	2,007,284,200	1,226,261,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	41.03671	100.00000	40.57964			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									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
TN25 On 19/08/2025 Spot Bond			8.82000	103.45527	8.82000	103.33201			29,462,380,920,000.00	3,340,406,000	1,850,701,30
Total TN25 SPOT									29,462,380,920,000.00	3,340,406,000	1,850,701,30
Total For TN25									29,462,380,920,000.00	3,340,406,000	1,850,701,30
TN25/R On 19/08/2025 Spot Bond			100.00000	16.88754	100.00000	16.69944			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.96000	99.37367	9.96000	99.24035			34,251,571,488,000.00	3,438,912,800	18,721,641,60
Total TN27 SPOT									34,251,571,488,000.00	3,438,912,800	18,721,641,60
Total For TN27									34,251,571,488,000.00	3,438,912,800	18,721,641,60
TN27/R On 14/11/2027 Spot Bond			100.00000	13.61875	100.00000	13.46706			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.54000	100.62767	10.54000	100.50243			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.14500	96.80113	11.14500	96.65782			26,748,000,000,000.00	2,400,000,000	1,200,000,00
Total TN30 SPOT									26,748,000,000,000.00	2,400,000,000	1,200,000,00
Total For TN30									26,748,000,000,000.00	2,400,000,000	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.45426	8.00000	115.33061			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.56700	100.79048	11.56700	100.65317			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.85500	92.07529	11.85500	91.93054			14,700,200,000,000.00	1,240,000,000	620,000,00
Total TN40 SPOT									14,700,200,000,000.00	1,240,000,000	620,000,00
Total For TN40									14,700,200,000,000.00	1,240,000,000	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.28650	10.75000	100.14315			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	101.27858			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.22962			0.00	0	
Total TNF27 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 TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.24000	102.33812	5.24000	101.58952				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.35207				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.34895				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.35567				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.36501				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.66538	7.61000	102.38770				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.30654				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.30965				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.51248				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.58500	105.22665	6.58500	105.13253				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.92857				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.17692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.75755				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01507				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01570				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.87500	104.43794	6.87500	104.34154				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01507				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01570				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.13845	8.62000	100.02306				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.03110				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.60537				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.39985				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.38119				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	100.50230				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.50230				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.64167				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.83359				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.13700				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.92863				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.27422				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.80561				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.61220				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.36251				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	101.04924				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.96482				0.00	0	
Total TWC398 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 TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.92360				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.88545				0.00	0	1,200,000,00
Total TWC400 SPOT										0.00	0	1,200,000,00
Total For TWC400										0.00	0	1,200,000,00
TWC40 On 23/05/2022 Spot Bond					0.00000	100.70445				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.61940				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.53098				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.09368				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.36000	104.21400	10.36000	104.07108			58,492,928,816,000.00	5,646,035,600	5,646,035,600	
Total UG26 SPOT									58,492,928,816,000.00	5,646,035,600	5,646,035,600	
Total For UG26									58,492,928,816,000.00	5,646,035,600	5,646,035,600	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.89605				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.99879				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.93353				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.03801				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.04619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.10068				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.25146				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.30301				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.09526				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.23608				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.74995				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.90532				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.97192				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.74789				0.00	0	670,000,00
Total VKE17 SPOT										0.00	0	670,000,00
Total For VKE17										0.00	0	670,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.00480				0.00	0	3,000,000,00
Total VKE18 SPOT										0.00	0	3,000,000,00
Total For VKE18										0.00	0	3,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.56312				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									2.08e+017	122,858,966,345,000	371,373,201,60
Total for SPOT :									2.08e+017	858,966,345,000	371,373,201,60
Total Futures									2.08e+017	858,966,796,436	371,374,489,87
Total Options									0.00	0	154,73
Grand Total:									2.08e+017	858,966,796,436	371,374,644,61