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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2022

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			11.54562	75.88234	11.55577	75.83054			6,601,763.58	87	
ES33	On	04/08/2022	Bond Future			11.76812	76.92611	11.77829	76.87566			6,692,571.57	87	35
ES33	On	03/11/2022	Bond Future			11.98343	74.26492	11.99386	74.21456			0.00	0	
ES33	On	02/02/2023	Bond Future			12.18175	75.52757	12.19234	75.47773			0.00	0	
ES33	On	04/05/2023	Bond Future			12.38449	73.02785	12.39541	72.97775			0.00	0	
Total ES33 Future												13,294,335.15	174	35
Total For ES33												13,294,335.15	174	35
ES42	On	05/05/2022	Bond Future			11.92766	74.44787	11.94233	74.36111			88,592,965.30	1,190	
ES42	On	04/08/2022	Bond Future			12.12917	75.47194	12.14412	75.38593			89,811,608.60	1,190	4,76
ES42	On	03/11/2022	Bond Future			12.32471	72.31181	12.34015	72.22535			0.00	0	
ES42	On	02/02/2023	Bond Future			12.49859	73.54354	12.51441	73.45698			0.00	0	
ES42	On	04/05/2023	Bond Future			12.68330	70.53657	12.69968	70.44915			0.00	0	
Total ES42 Future												178,404,573.90	2,380	4,76
Total For ES42												178,404,573.90	2,380	4,76
I2025	On	05/05/2022	Bond Future			160.36570	160.36570	160.36721	160.36721			18,602,421.20	116	42

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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	04/08/2022	Bond Future			160.93667	160.93667	160.94247	160.94247			209,217,671.00	1,300	6,8
I2025	On	03/11/2022	Bond Future			163.28124	163.28124	163.28889	163.28889			0.00	0	
I2025	On	02/02/2023	Bond Future			164.37440	164.37440	164.38532	164.38532			0.00	0	
I2025	On	04/05/2023	Bond Future			167.17130	167.17130	167.18374	167.18374			0.00	0	
Total I2025 Future												227,820,092.20	1,416	7,28
Total For I2025												227,820,092.20	1,416	7,28
I2029	On	05/05/2022	Bond Future			117.85801	117.85801	117.77757	117.77757			86,272,063.32	732	2,00
I2029	On	04/08/2022	Bond Future			119.47916	119.47916	119.40078	119.40078			87,697,703.44	734	3,5
I2029	On	03/11/2022	Bond Future			119.98083	119.98083	119.90244	119.90244			0.00	0	
I2029	On	02/02/2023	Bond Future			122.01490	122.01490	121.93727	121.93727			0.00	0	
I2029	On	04/05/2023	Bond Future			122.81626	122.81626	122.73844	122.73844			0.00	0	
Total I2029 Future												173,969,766.76	1,466	5,52
Total For I2029												173,969,766.76	1,466	5,52
I2033	On	05/05/2022	Bond Future			113.83138	113.83138	113.82252	113.82252			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			115.39722	115.39722	115.39130	115.39130			0.00	0	5,6
I2033	On	03/11/2022	Bond Future			115.75538	115.75538	115.75057	115.75057			0.00	0	
I2033	On	02/02/2023	Bond Future			117.71768	117.71768	117.71476	117.71476			0.00	0	
I2033	On	04/05/2023	Bond Future			118.36075	118.36075	118.35895	118.35895			0.00	0	
Total I2033 Future												0.00	0	7,80
Total For I2033												0.00	0	7,80
I2038	On	05/05/2022	Bond Future			130.43262	130.43262	130.83646	130.83646			0.00	0	1,8
I2038	On	04/08/2022	Bond Future			130.38756	130.38756	130.80023	130.80023			0.00	0	5,1
I2038	On	03/11/2022	Bond Future			132.28733	132.28733	132.70747	132.70747			0.00	0	
I2038	On	02/02/2023	Bond Future			132.64630	132.64630	133.07630	133.07630			0.00	0	
I2038	On	04/05/2023	Bond Future			134.90423	134.90423	135.34265	135.34265			0.00	0	
Total I2038 Future												0.00	0	6,94
Total For I2038												0.00	0	6,94
I2046	On	05/05/2022	Bond Future			118.83791	118.83791	118.42797	118.42797			0.00	0	6,00
I2046	On	04/08/2022	Bond Future			120.47253	120.47253	120.06017	120.06017			0.00	0	15,7
I2046	On	03/11/2022	Bond Future			120.28113	120.28113	119.86402	119.86402			0.00	0	
I2046	On	02/02/2023	Bond Future			122.32121	122.32121	121.89910	121.89910			0.00	0	
I2046	On	04/05/2023	Bond Future			122.40066	122.40066	121.97251	121.97251			0.00	0	
Total I2046 Future												0.00	0	21,76
Total For I2046												0.00	0	21,76
I2050	On	05/05/2022	Bond Future			123.13766	123.13766	122.66855	122.66855			43,098,181.00	350	1,6
I2050	On	04/08/2022	Bond Future			122.78582	122.78582	122.31336	122.31336			42,975,037.00	350	9,6
I2050	On	03/11/2022	Bond Future			124.57461	124.57461	124.09673	124.09673			0.00	0	
I2050	On	02/02/2023	Bond Future			124.59395	124.59395	124.11069	124.11069			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/05/2023	Bond Future			126.71473	126.71473	126.22407	126.22407			0.00	0	
Total I2050 Future												86,073,218.00	700	11,31
Total For I2050												86,073,218.00	700	11,31
R186	On	05/05/2022	Bond Future			8.25616	112.48839	8.20071	112.70897		5.16	0.00	0	52,96
R186	On	04/08/2022	Bond Future			8.46257	108.71937	8.40223	108.94595		5.39	140,356,706.67	1,291	66,57
R186	On	03/11/2022	Bond Future			8.65397	110.27825	8.58872	110.50936		5.11	0.00	0	
R186	On	02/02/2023	Bond Future			8.80126	106.83168	8.73021	107.06866		5.03	0.00	0	
R186	On	04/05/2023	Bond Future			8.96948	108.63015	8.89212	108.87203		4.81	0.00	0	
Total R186 Future												140,356,706.67	1,291	119,53
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.23	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,060.60000	6.06060	6,281,180	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.08000	0.00008	0,030	5.03	0.00	0	4,
R186	On	05/05/2022	Bond Future	7.28	Put			3,746.01000	3.74601	3,966,540	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			1.18000	0.00118	0,530	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			296.12000	0.29612	359,020	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			232.45000	0.23245	282,620	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			70.74000	0.07074	36,920	4.96	0.00	0	4,
R186	On	05/05/2022	Bond Future	7.88	Put			1,357.61000	1.35761	1,544,370	4.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			348.17000	0.34817	239,460	5.09	0.00	0	4,
R186	On	05/05/2022	Bond Future	8.14	Put			590.32000	0.59032	702,190	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			690.71000	0.69071	533,030	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.65000	0.00065	1,220	6.28	0.00	0	4,
R186	On	05/05/2022	Bond Future	8.31	Call			716.67000	0.71667	556,280	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			282.44000	0.28244	342,630	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			743.02000	0.74302	580,070	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			269.17000	0.26917	326,800	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			825.06000	0.82506	654,650	5.25	0.00	0	4,
R186	On	05/05/2022	Bond Future	7.48	Put			2,919.87000	2.91987	3,139,800	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,776.11000	1.77611	1,567,010	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			43.84000	0.04384	55,320	5.58	0.00	0	4,0,
R186	On	05/05/2022	Bond Future	8.94	Call			2,900.45000	2.90045	2,682,200	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			5.02000	0.00502	7,350	5.97	0.00	0	4,
R186	On	05/05/2022	Bond Future	9.18	Call			3,815.22000	3.81522	3,595,210	6.28	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			789.83000	0.78983	691,790	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,819.50000	1.81950	1,948,040	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,153.62000	5.15362	4,950,990	6.32	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			125.80000	0.12580	149,750	6.32	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			25.49000	0.02549	35,690	5.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,623.17000	5.62317	5,859,950	5.19	0.00	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
R186	On	04/08/2022	Bond Future	7.96	Call		559.97000	0.55997	483,270	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,238.89000	2.23889	2,388,770	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		804.89000	0.80489	705,700	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,796.52000	1.79652	1,923,910	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		820.14000	0.82014	719,800	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,773.74000	1.77374	1,899,980	5.24	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,729.65000	1.72965	1,862,130	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,574.94000	1.57494	1,475,840	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,712.38000	1.71238	1,844,390	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,538.21000	1.53821	1,440,380	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,746.73000	1.74673	1,880,010	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,556.68000	1.55668	1,458,050	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,191.41000	1.19141	1,148,250	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,538.78000	2.53878	2,732,600	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,208.15000	1.20815	1,162,210	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,521.59000	2.52159	2,712,630	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,175.14000	1.17514	1,134,040	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,556.45000	2.55645	2,752,330	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		226.12000	0.22612	2,336,490	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		0.00000	0.00000	1,884,560	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		194.73000	0.19473	2,321,170	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		0.00000	0.00000	1,900,270	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		163.36000	0.16336	2,305,510	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		0.00000	0.00000	1,868,490	4.75	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											140,356,706.67	1,291	144,26
R197	On	05/05/2022	Bond Future			330.03849	330.03849	330.13668	330.13668		78,219,122.13	237	6'
R197	On	04/08/2022	Bond Future			326.12051	326.12051	326.22885	326.22885		0.00	0	3'
R197	On	03/11/2022	Bond Future			330.87164	330.87164	330.98521	330.98521		0.00	0	
R197	On	02/02/2023	Bond Future			327.79194	327.79194	327.91433	327.91433		0.00	0	
R197	On	04/05/2023	Bond Future			333.37365	333.37365	333.50082	333.50082		0.00	0	
Total R197 Future											78,219,122.13	237	94
Total For R197											78,219,122.13	237	94
R202	On	05/05/2022	Bond Future			250.68214	250.68214	251.01329	251.01329		0.00	0	7'
R202	On	04/08/2022	Bond Future			249.63795	249.63795	249.98043	249.98043		0.00	0	6,4'
R202	On	03/11/2022	Bond Future			253.27428	253.27428	253.62476	253.62476		0.00	0	
R202	On	02/02/2023	Bond Future			252.95192	252.95192	253.31319	253.31319		0.00	0	
R202	On	04/05/2023	Bond Future			257.25702	257.25702	257.62637	257.62637		0.00	0	
Total R202 Future											0.00	0	7,27

Contract 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 R202										0.00	0	7,27
R2023 On 05/05/2022 Bond Future			5.51082	103.22695	5.52124	103.21869		0.99		0.00	0	14,7
R2023 On 04/08/2022 Bond Future			5.58863	104.59679	5.59890	104.59116		0.70		0.00	0	22,18
R2023 On 03/11/2022 Bond Future			5.27514	102.22039	5.28967	102.21590		0.38		0.00	0	
Total R2023 Future										0.00	0	36,85
R2023 On 05/05/2022 Bond Future	6.29	Call			606.32000	0.60632	614,690	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.32000	0.00032	0,430	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			614.14000	0.61414	622,500	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.29000	0.00029	0,390	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			621.95000	0.62195	630,300	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.26000	0.00026	0,350	1.25		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			284.95000	0.28495	327,850	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			38.33000	0.03833	75,600	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			275.28000	0.27528	319,300	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			39.57000	0.03957	77,960	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			280.03000	0.28003	323,570	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			38.86000	0.03886	76,770	0.78		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			15.64000	0.01564	33,740	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			317.39000	0.31739	339,540	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			15.72000	0.01572	33,380	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			310.95000	0.31095	334,140	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			15.41000	0.01541	34,110	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			314.24000	0.31424	336,830	0.45		0.00	0	
Total R2023 Option										0.00	0	
Total For R2023										0.00	0	36,85
R2030 On 05/05/2022 Bond Future			9.87016	92.21683	9.87519	92.19180		8.18		0.00	0	62,58
R2030 On 04/08/2022 Bond Future			10.08348	89.45636	10.08825	89.43346		8.41	370,170,417.68		4,138	90,72
R2030 On 03/11/2022 Bond Future			10.27490	90.73986	10.27969	90.71762		8.03		0.00	0	
R2030 On 02/02/2023 Bond Future			10.44239	88.25452	10.44705	88.23358		8.07		0.00	0	
R2030 On 04/05/2023 Bond Future			10.62565	89.74118	10.63037	89.72068		7.79		0.00	0	
Total R2030 Future									370,170,417.68		4,138	153,25
R2030 On 05/05/2022 Bond Future	8.47	Put			7,349.62000	7.34962	7,324,590	7.57		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.57		0.00	0	1,01
R2030 On 05/05/2022 Bond Future	8.14	Put			9,184.84000	9.18484	9,159,810	7.58		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.58		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	7.73	Put			11,526.17000	11.52617	11,501,140	7.60		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.60		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			435.63000	0.43563	414,080	8.53		0.00	0	1,01
R2030 On 05/05/2022 Bond Future	9.95	Call			806.78000	0.80678	810,260	8.53		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
R2030	On	05/05/2022	Bond Future	11.04	Put			0.32000	0.00032	0,380	10.48	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			5,563.57000	5.56357	5,588,660	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			120.71000	0.12071	115,350	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,766.68000	1.76668	1,786,350	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,678.03000	2.67803	2,649,840	7.68	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			16.46000	0.01646	13,300	7.68	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			127.47000	0.12747	121,670	9.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			1,724.84000	1.72484	1,744,070	9.08	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			134.55000	0.13455	128,290	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			1,683.29000	1.68329	1,702,060	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			5,503.47000	5.50347	5,478,440	7.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			0.01000	0.00001	0,010	7.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.65	Put			1,313.49000	1.31349	1,278,210	8.04	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			184.36000	0.18436	174,110	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,515.28000	1.51528	1,480,410	7.98	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.60	Call			132.99000	0.13299	123,150	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Put			3,703.22000	3.70322	3,677,670	7.57	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			1.78000	0.00178	1,260	7.57	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	8.89	Put			5,075.58000	5.07558	5,050,530	7.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			0.05000	0.00005	0,030	7.56	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Call			611.17000	0.61117	608,010	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			584.20000	0.58420	581,010	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			5,322.48000	5.32248	5,297,180	7.75	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			157.26000	0.15726	154,860	7.75	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Put			437.88000	0.43788	428,220	9.44	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call			4,454.31000	4.45431	4,467,550	9.44	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,193.03000	3.19303	3,166,970	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			9,149.82000	9.14982	9,126,530	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			16.10000	0.01610	15,710	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Put			3,229.23000	3.22923	3,203,150	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			597.58000	0.59758	594,400	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,265.67000	3.26567	3,239,580	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,625.62000	2.62562	2,596,620	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,692.17000	1.69217	1,685,410	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,574.46000	2.57446	2,545,310	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,735.06000	1.73506	1,728,150	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,599.95000	2.59995	2,570,740	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,713.54000	1.71354	1,706,570	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,600.01000	1.60001	1,555,910	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,827.19000	3.82719	3,761,020	7.74	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.94	Call		1,511.20000	1.51120	1,465,970	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,628.27000	3.62827	3,563,420	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,636.56000	1.63656	1,592,650	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,068.22000	1.06822	1,020,770	7.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,372.99000	6.37299	6,351,670	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		537.14000	0.53714	536,760	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,656.02000	3.65602	3,591,220	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,618.07000	1.61807	1,574,210	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,684.22000	3.68422	3,619,180	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put		8,038.93000	8.03893	8,034,820	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		278.53000	0.27853	295,360	7.48	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put		4,247.70000	4.24770	4,178,980	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		1,278.72000	1.27872	1,230,940	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,696.16000	4.69616	4,627,770	7.57	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		437.28000	0.43728	3,008,760	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		0.00000	0.00000	2,591,980	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		481.00000	0.48100	3,030,210	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		0.00000	0.00000	2,569,710	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		393.59000	0.39359	2,987,440	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		0.00000	0.00000	2,614,350	7.67	0.00	0	
Total R2030 Option											0.00	0	29,42
Total For R2030											370,170,417.68	4,138	182,71
R2032	On	05/05/2022	Bond Future			10.26209	88.56396	10.25654	88.59510	9.50	8,856,396.00	100	128,16
R2032	On	04/08/2022	Bond Future			10.45516	89.75993	10.44893	89.79388	9.21	8,975,993.00	100	68,5
R2032	On	03/11/2022	Bond Future			10.63829	86.89614	10.63161	86.93152	9.28	0.00	0	
R2032	On	02/02/2023	Bond Future			10.79705	88.35357	10.78976	88.39116	8.89	0.00	0	
R2032	On	04/05/2023	Bond Future			10.96440	85.68509	10.95664	85.72403	9.00	0.00	0	
Total R2032 Future											17,832,389.00	200	196,67
R2032	On	05/05/2022	Bond Future	10.29	Put		599.68000	0.59968	564,270	9.60	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		787.20000	0.78720	720,650	9.60	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.18	Put		914.43000	0.91443	882,480	9.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		483.45000	0.48345	420,360	9.34	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		3,912.04000	3.91204	3,941,770	8.49	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		2.87000	0.00287	1,460	8.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Put		13.01000	0.01301	10,680	11.19	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Call		3,950.70000	3.95070	3,917,230	11.19	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		2.77000	0.00277	2,320	11.50	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		4,987.01000	4.98701	4,955,420	11.50	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		8.38000	0.00838	6,850	11.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032	On	05/05/2022	Bond Future	11.04	Call			4,261.89000	4.26189	4,229,220	11.28		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			9.04000	0.00904	7,380	11.27		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,210.03000	4.21003	4,177,230	11.27		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			9.74000	0.00974	7,960	11.25		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			4,158.16000	4.15816	4,125,240	11.25		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,307.64000	6.30764	6,228,340	10.73		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,216.59000	1.21659	1,123,970	8.91		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,564.76000	2.56476	2,506,010	8.89		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,193.97000	1.19397	1,101,270	8.89		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			202.34000	0.20234	169,850	11.12		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			7,603.38000	7.60338	7,536,940	11.12		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			325.85000	0.32585	280,500	10.73		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Call			402.86000	0.40286	320,630	8.23		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.40	Put			6,118.33000	6.11833	6,118,200	7.96		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			143.06000	0.14306	108,980	7.96		0.00	0	1,300
R2032	On	04/08/2022	Bond Future	10.22	Put			2,498.87000	2.49887	2,440,670	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,239.27000	1.23927	1,147,120	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,531.76000	2.53176	2,473,090	8.91		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			8,603.23000	8.60323	8,641,160	8.13		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			21.58000	0.02158	25,560	8.13		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			2,912.03000	2.91203	2,851,690	8.76		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			982.46000	0.98246	888,170	8.76		0.00	0	1,300
R2032	On	04/08/2022	Bond Future	9.72	Put			4,499.06000	4.49906	4,450,780	8.23		0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			405.45000	0.40545	371,900	11.24		0.00	0	70
R2032	On	03/11/2022	Bond Future	12.30	Call			8,669.87000	8.66987	8,600,940	11.24		0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			895.68000	0.89568	841,440	10.19		0.00	0	50
R2032	On	03/11/2022	Bond Future	11.55	Call			5,582.80000	5.58280	5,493,180	10.19		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,284.48000	2.28448	2,250,400	9.22		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,487.51000	2.48751	2,418,050	9.22		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.66	Put			2,308.97000	2.30897	2,275,250	9.21		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			2,459.18000	2.45918	2,390,080	9.21		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,565.30000	2.56530	2,533,860	9.14		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.56	Call			2,184.87000	2.18487	2,118,050	9.14		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,757.40000	2.75740	2,727,370	9.08		0.00	0	40
R2032	On	03/11/2022	Bond Future	10.49	Call			2,002.94000	2.00294	1,937,530	9.08		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,635.70000	3.63570	3,598,680	8.80		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Call			1,363.46000	1.36346	1,291,060	8.80		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.16	Put			3,809.61000	3.80961	3,771,860	8.75		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Call			1,262.65000	1.26265	1,189,520	8.75		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,989.28000	3.98928	3,951,060	8.69		0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Call			1,166.48000	1.16648	1,092,880	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,721.35000	4.72135	4,687,140	8.47	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			839.92000	0.83992	770,330	8.47	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.46	Put			6,827.11000	6.82711	6,858,270	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			312.98000	0.31298	308,760	8.31	0.00	0	5!
R2032	On	03/11/2022	Bond Future	9.36	Put			7,354.23000	7.35423	7,386,060	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			254.42000	0.25442	250,870	8.32	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.31	Put			7,623.15000	7.62315	7,655,390	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			228.67000	0.22867	225,530	8.32	0.00	0	1!
R2032	On	02/02/2023	Bond Future	10.67	Call			2,523.49000	2.52349	2,450,710	8.84	0.00	0	7!
R2032	On	02/02/2023	Bond Future	12.75	Put			517.02000	0.51702	526,170	11.11	0.00	0	7!
R2032	On	02/02/2023	Bond Future	12.75	Call			9,881.55000	9.88155	9,853,110	11.11	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,866.35000	1.86635	1,794,770	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,179.96000	1.17996	1,119,170	9.99	0.00	0	5!
R2032	On	02/02/2023	Bond Future	11.84	Call			6,377.34000	6.37734	6,278,960	9.99	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,335.92000	1.33592	1,272,580	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,817.24000	5.81724	5,716,310	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,144.24000	3.14424	3,109,050	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,406.53000	1.40653	1,333,990	8.46	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,623.56000	3.62356	3,591,160	8.73	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.50	Call			2,111.38000	2.11138	2,041,390	8.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,930.06000	3.93006	3,896,140	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,887.80000	1.88780	1,816,290	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,961.85000	3.96185	3,927,860	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			356.04000	0.35604	342,760	8.06	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.38	Put			3,993.52000	3.99352	3,959,470	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,844.74000	1.84474	1,773,100	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			4,527.53000	4.52753	4,492,310	8.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			1,520.36000	1.52036	1,447,550	8.51	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.16	Put			4,738.45000	4.73845	4,703,500	8.46	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.92	Put			5,649.97000	5.64997	5,619,660	8.26	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,003.27000	1.00327	935,370	8.26	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.47	Put			7,648.67000	7.64867	7,670,930	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			467.11000	0.46711	451,780	8.08	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.31	Put			8,461.35000	8.46135	8,485,660	8.06	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			385.82000	0.38582	3,325,270	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			0.00000	0.00000	2,900,510	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			436.33000	0.43633	3,350,520	8.92	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			0.00000	0.00000	2,875,250	8.92	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			335.35000	0.33535	3,300,180	8.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			0.00000	0.00000	2,925,890	8.93	0.00	0	
Total R2032 Option												0.00	0	20,05
Total For R2032												17,832,389.00	200	216,76
R2035	On	05/05/2022	Bond Future			10.62150	89.61090	10.63095	89.55129		10.73	4,480,545.00	50	64,2'
R2035	On	04/08/2022	Bond Future			10.81168	90.78092	10.82114	90.72288		10.35	13,617,138.00	150	99,6'
R2035	On	03/11/2022	Bond Future			10.98277	87.61892	10.99244	87.56104		10.52	0.00	0	
R2035	On	02/02/2023	Bond Future			11.13198	89.12647	11.14176	89.06928		10.07	0.00	0	
R2035	On	04/05/2023	Bond Future			11.29056	86.11255	11.30061	86.05514		10.20	0.00	0	
Total R2035 Future												18,097,683.00	200	163,83
R2035	On	05/05/2022	Bond Future	10.72	Call			1,090.26000	1.09026	1,067,480	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			531.42000	0.53142	449,030	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			1,519.07000	1.51907	1,512,920	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			338.70000	0.33870	272,940	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,990.23000	5.99023	6,049,150	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			0.00000	0.00000	0,000	14.15	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1.96000	0.00196	1,270	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,047.01000	6.04701	6,105,980	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1.81000	0.00181	1,170	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,103.73000	6.10373	6,162,750	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1.66000	0.00166	1,070	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,458.86000	11.45886	11,518,470	14.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,256.79000	1.25679	1,216,120	10.10	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,068.75000	3.06875	2,970,040	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,798.45000	1.79845	1,760,020	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,359.96000	2.35996	2,263,490	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			54.72000	0.05472	55,290	8.91	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			8,514.54000	8.51454	8,457,070	8.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			200.36000	0.20036	166,120	8.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			6,526.36000	6.52636	6,434,080	8.96	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			8,067.48000	8.06748	8,090,710	12.59	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			275.62000	0.27562	240,810	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,540.90000	1.54090	1,501,150	10.22	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,661.99000	2.66199	2,564,200	10.22	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,768.69000	1.76869	1,730,040	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,392.13000	2.39213	2,295,440	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,828.49000	1.82849	1,790,070	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,328.14000	2.32814	2,231,680	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,222.91000	3.22291	3,177,240	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,357.87000	1.35787	1,254,160	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	10.30	Put			5,316.34000	5.31634	5,194,770	9.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,590.85000	1.59085	1,539,920	10.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,171.54000	4.17154	4,062,730	10.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Put			2,591.69000	2.59169	2,497,340	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,206.92000	3.20692	3,165,510	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,389.64000	2.38964	2,290,350	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			363.92000	0.36392	353,900	9.29	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			7,803.15000	7.80315	7,735,250	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,028.46000	1.02846	964,770	9.71	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,341.52000	2.34152	2,240,800	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,800.81000	9.80081	9,807,710	12.97	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			498.31000	0.49831	447,330	12.97	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			2,738.88000	2.73888	2,705,610	10.51	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,753.48000	2.75348	2,662,330	10.51	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			2,935.02000	2.93502	2,898,550	10.57	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			3,241.86000	3.24186	3,199,730	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,365.60000	2.36560	2,265,590	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,276.71000	3.27671	3,233,870	10.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,232.87000	1.23287	1,098,530	9.18	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,361.00000	6.36100	6,169,470	9.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,973.09000	1.97309	1,846,980	9.56	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,856.19000	4.85619	4,672,890	9.56	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call			2,497.51000	2.49751	2,383,060	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,107.16000	4.10716	3,935,520	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,524.32000	2.52432	2,410,190	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,073.98000	4.07398	3,902,660	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			536.55000	0.53655	505,040	9.05	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			8,851.32000	8.85132	8,762,620	9.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,035.13000	3.03513	2,923,440	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,514.92000	3.51492	3,346,040	9.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			11,543.32000	11.54332	11,588,060	12.53	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			535.87000	0.53587	523,420	12.53	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,470.86000	2.47086	2,356,100	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,140.56000	4.14056	3,968,610	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			3,005.04000	3.00504	2,894,140	9.92	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,543.78000	3.54378	3,375,690	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			577.24000	0.57724	3,824,450	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			0.00000	0.00000	3,333,420	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			519.62000	0.51962	3,795,630	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			0.00000	0.00000	3,362,360	10.18	0.00	0	

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	04/05/2023	Bond Future	11.22	Put			462.05000	0.46205	3,767,000	10.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			0.00000	0.00000	3,304,620	10.17	0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												18,097,683.00	200	174,82
R2037	On	05/05/2022	Bond Future			10.76058	85.77698	10.76987	85.71753		11.39	0.00	0	52,18
R2037	On	04/08/2022	Bond Future			10.94267	82.67917	10.95197	82.62121		11.58	26,622,692.74	322	104,11
R2037	On	03/11/2022	Bond Future			11.10466	83.86575	11.11417	83.80783		11.21	0.00	0	
R2037	On	02/02/2023	Bond Future			11.24871	81.01546	11.25832	80.95818		11.32	0.00	0	
R2037	On	04/05/2023	Bond Future			11.40066	82.38112	11.41053	82.32355		10.93	0.00	0	
Total R2037 Future												26,622,692.74	322	156,25
R2037	On	05/05/2022	Bond Future	11.84	Put			1.33000	0.00133	0,900	14.03	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1.56000	0.00156	1,060	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,336.07000	6.33607	6,395,020	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,449.42000	6.44942	6,508,440	14.03	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1.44000	0.00144	0,980	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,392.77000	6.39277	6,451,760	14.02	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,365.69000	6.36569	6,368,950	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			480.61000	0.48061	425,910	13.29	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call			1,957.81000	1.95781	1,919,670	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,219.86000	2.21986	2,123,760	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,895.41000	1.89541	1,856,590	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,282.77000	2.28277	2,185,990	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,926.56000	1.92656	1,887,990	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,251.23000	2.25123	2,154,700	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			3,033.81000	3.03381	2,989,350	11.85	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	11.21	Put			1,449.39000	1.44939	1,346,970	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,910.32000	3.91032	3,870,170	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,069.52000	1.06952	971,410	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			297.66000	0.29766	253,680	10.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			5,866.57000	5.86657	5,764,630	10.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,321.93000	2.32193	2,203,640	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,487.72000	3.48772	3,427,630	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,367.96000	2.36796	2,249,950	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,524.33000	3.52433	3,464,100	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,344.96000	2.34496	2,226,810	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,560.84000	3.56084	3,500,470	11.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,699.76000	2.69976	2,647,020	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,954.97000	3.95497	3,844,950	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,644.06000	2.64406	2,590,840	11.13	0.00	0	

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	02/02/2023	Bond Future	11.03	Put		4,021.28000	4.02128	3,910,780	11.13	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,671.98000	2.67198	2,618,850	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,988.16000	3.98816	3,877,750	11.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		589.26000	0.58926	3,886,870	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		0.00000	0.00000	3,326,100	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		648.22000	0.64822	3,916,750	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		0.00000	0.00000	3,355,180	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		0.00000	0.00000	3,384,380	10.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		530.36000	0.53036	3,857,170	10.80	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											26,622,692.74	322	158,54
R2040	On	05/05/2022	Bond Future			10.86473	87.89954	10.87892	87.80171	11.99	0.00	0	34,17
R2040	On	04/08/2022	Bond Future			11.04095	84.58002	11.05536	84.48323	12.20	553,914,550.98	6,549	89,25
R2040	On	03/11/2022	Bond Future			11.19747	85.79386	11.21227	85.69669	11.82	0.00	0	
R2040	On	02/02/2023	Bond Future			11.33682	82.72581	11.35195	82.62853	11.97	0.00	0	
R2040	On	04/05/2023	Bond Future			11.48319	84.12045	11.49877	84.02236	11.57	0.00	0	
Total R2040 Future											553,914,550.98	6,549	123,47
R2040	On	05/05/2022	Bond Future	9.82	Call		0.01000	0.00001	0,010	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,809.02000	7.80902	7,711,190	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		148.05000	0.14805	137,900	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,318.14000	2.31814	2,210,160	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,604.34000	6.60434	6,701,740	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	15.96	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		2.08000	0.00208	1,650	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,664.79000	6.66479	6,762,220	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1.92000	0.00192	1,520	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,725.17000	6.72517	6,822,630	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1.77000	0.00177	1,400	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,056.68000	13.05668	13,154,510	15.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,202.06000	2.20206	2,168,900	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,372.51000	2.37251	2,242,560	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,805.45000	7.80545	7,847,340	14.55	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		410.34000	0.41034	355,440	14.55	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Call		45.76000	0.04576	48,430	10.54	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		9,964.12000	9.96412	9,870,000	10.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,222.75000	1.22275	1,176,590	11.76	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put		3,661.17000	3.66117	3,518,220	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,237.59000	2.23759	2,203,990	12.26	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,340.76000	2.34076	2,210,370	12.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	11.05	Call		2,273.38000	2.27338	2,239,360	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,309.36000	2.30936	2,178,550	12.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,501.04000	2.50104	2,362,400	11.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,756.91000	3.75691	3,715,200	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,475.41000	2.47541	2,336,530	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,679.93000	3.67993	3,638,970	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,526.64000	2.52664	2,388,510	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,718.47000	3.71847	3,677,000	11.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,850.25000	2.85025	2,798,250	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,427.65000	4.42765	4,278,370	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,880.31000	2.88031	2,828,220	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,391.59000	4.39159	4,242,220	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,820.63000	2.82063	2,768,440	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,464.24000	4.46424	4,314,770	11.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		561.39000	0.56139	4,167,130	11.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		0.00000	0.00000	3,735,750	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		497.84000	0.49784	4,135,500	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		0.00000	0.00000	3,767,790	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		434.38000	0.43438	4,104,080	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		0.00000	0.00000	3,703,830	11.50	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											553,914,550.98	6,549	128,48
R2044	On	05/05/2022	Bond Future			10.88842	84.68690	10.89736	84.62391	12.65	0.00	0	41,80
R2044	On	04/08/2022	Bond Future			11.05512	81.44917	11.06408	81.38765	12.88	0.00	0	47,18
R2044	On	03/11/2022	Bond Future			11.20282	82.61818	11.21198	82.55666	12.48	0.00	0	
R2044	On	02/02/2023	Bond Future			11.33404	79.62205	11.34331	79.56104	12.65	0.00	0	
R2044	On	04/05/2023	Bond Future			11.47142	80.96453	11.48093	80.90320	12.24	0.00	0	
Total R2044 Future											0.00	0	88,95
R2044	On	05/05/2022	Bond Future	11.91	Call		6,648.34000	6.64834	6,710,430	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2.36000	0.00236	1,460	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,709.24000	6.70924	6,771,400	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2.18000	0.00218	1,350	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,770.06000	6.77006	6,832,290	15.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2.01000	0.00201	1,250	15.34	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,475.38000	2.47538	2,411,970	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,229.52000	2.22952	2,104,590	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,400.22000	2.40022	2,338,180	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,291.10000	2.29110	2,167,540	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,437.58000	2.43758	2,374,850	13.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/08/2022	Bond Future	11.09	Put		2,260.04000	2.26004	2,135,790	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,548.28000	2.54828	2,414,510	12.65	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,833.35000	3.83335	3,760,550	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,522.36000	2.52236	2,388,040	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,754.63000	3.75463	3,683,180	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,574.43000	2.57443	2,441,460	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,793.92000	3.79392	3,721,670	12.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,055.45000	3.05545	2,975,100	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,344.01000	4.34401	4,202,650	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,086.82000	3.08682	3,006,590	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,307.87000	4.30787	4,166,630	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,024.23000	3.02423	2,943,780	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,380.39000	4.38039	4,238,930	12.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		459.40000	0.45940	4,202,510	12.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		0.00000	0.00000	3,837,370	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		394.36000	0.39436	4,170,400	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		0.00000	0.00000	3,870,100	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		329.41000	0.32941	4,138,180	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		0.00000	0.00000	3,804,440	12.16	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	88,95
R2048	On	05/05/2022	Bond Future			10.82720	83.73821	10.84599	83.60154	13.13	0.00	0	134,02
R2048	On	04/08/2022	Bond Future			10.98637	84.83101	11.00560	84.69468	12.69	0.00	0	178,76
R2048	On	03/11/2022	Bond Future			11.12844	81.64601	11.14825	81.50868	12.95	0.00	0	
R2048	On	02/02/2023	Bond Future			11.25183	83.05154	11.27215	82.91343	12.45	0.00	0	
R2048	On	04/05/2023	Bond Future			11.38124	80.00035	11.40222	79.86058	12.71	0.00	0	
Total R2048 Future											0.00	0	312,75
R2048	On	05/05/2022	Bond Future	11.79	Call		6,390.51000	6.39051	6,526,120	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3.97000	0.00397	2,910	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,453.13000	6.45313	6,588,810	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3.68000	0.00368	2,690	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,515.68000	6.51568	6,651,430	16.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3.40000	0.00340	2,480	16.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,363.20000	2.36320	2,339,360	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,402.86000	2.40286	2,242,690	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		2,009.96000	2.00996	1,978,910	12.55	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,763.57000	2.76357	2,596,190	12.55	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,290.21000	2.29021	2,264,820	12.66	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,471.79000	2.47179	2,310,070	12.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.99	Call		2,326.56000	2.32656	2,302,030	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,437.13000	2.43713	2,276,270	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		52.02000	0.05202	54,110	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		10,298.85000	10.29885	10,164,610	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		390.06000	0.39006	337,140	11.19	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		6,462.61000	6.46261	6,273,360	11.19	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		701.55000	0.70155	638,670	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		5,194.75000	5.19475	4,995,540	11.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,807.53000	3.80753	3,776,720	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,633.96000	2.63396	2,465,820	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,727.45000	3.72745	3,697,470	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,688.98000	2.68898	2,521,670	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,767.53000	3.76753	3,737,010	13.02	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,661.46000	2.66146	2,493,610	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		3,124.47000	3.12447	3,065,790	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,447.47000	4.44747	4,250,680	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,060.29000	3.06029	3,000,660	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,523.21000	4.52321	4,325,470	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		3,092.15000	3.09215	3,033,140	12.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,485.05000	4.48505	4,287,930	12.28	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		0.00000	0.00000	3,980,680	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		348.69000	0.34869	4,189,600	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		0.00000	0.00000	3,912,890	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		482.96000	0.48296	4,256,080	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		0.00000	0.00000	3,946,560	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		415.78000	0.41578	4,222,570	12.58	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											0.00	0	316,15
R209	On	05/05/2022	Bond Future			10.58782	69.47342	10.59665	69.42456	12.02	0.00	0	13,37
R209	On	04/08/2022	Bond Future			10.75025	70.41158	10.75906	70.36392	11.64	0.00	0	12,42
R209	On	03/11/2022	Bond Future			10.90293	68.27660	10.91192	68.22899	11.80	0.00	0	3,67
R209	On	02/02/2023	Bond Future			11.03495	69.42157	11.04402	69.37443	11.33	0.00	0	
R209	On	04/05/2023	Bond Future			11.17195	67.44168	11.18123	67.39437	11.46	0.00	0	
Total R209 Future											0.00	0	29,40
R209	On	05/05/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	10.77	0.00	0	2,97
R209	On	05/05/2022	Bond Future	9.50	Put		6,460.01000	6.46001	6,411,150	10.77	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		0.26000	0.00026	0,160	10.74	0.00	0	6,57
R209	On	05/05/2022	Bond Future	9.75	Put		4,915.48000	4.91548	4,866,520	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		83.31000	0.08331	72,700	11.29	0.00	0	

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	05/05/2022	Bond Future	10.25	Put		2,038.61000	2.03861	1,979,140	11.29	0.00	0	9,00
R209	On	05/05/2022	Bond Future	11.45	Call		4,504.22000	4.50422	4,552,430	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		4.89000	0.00489	4,240	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,179.58000	7.17958	7,228,430	15.35	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.04000	0.00004	0,030	15.35	0.00	0	10,00
R209	On	05/05/2022	Bond Future	10.75	Call		1,180.36000	1.18036	1,202,510	12.80	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		339.60000	0.33960	312,890	12.80	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call		4,404.40000	4.40440	4,452,520	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		5.66000	0.00566	4,920	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,454.32000	4.45432	4,502,480	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		5.26000	0.00526	4,560	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,334.96000	1.33496	1,298,500	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,312.83000	2.31283	2,228,710	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,359.12000	1.35912	1,322,760	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,281.87000	2.28187	2,197,850	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,311.18000	1.31118	1,274,480	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,344.24000	2.34424	2,259,880	11.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,725.53000	2.72553	2,692,810	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,104.58000	2.10458	2,024,250	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,296.51000	4.29651	4,252,770	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,281.97000	1.28197	1,190,620	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,635.47000	2.63547	2,604,420	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,171.52000	2.17152	2,092,860	11.80	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call		2,665.41000	2.66541	2,633,790	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,149.07000	2.14907	2,069,840	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,695.30000	2.69530	2,663,320	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,126.63000	2.12663	2,047,040	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		176.40000	0.17640	176,700	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,264.43000	8.26443	8,217,120	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		558.77000	0.55877	505,970	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,636.53000	5.63653	5,536,120	10.40	0.00	0	8,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,390.59000	1.39059	1,338,830	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,620.99000	3.62099	3,521,620	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		96.05000	0.09605	96,130	10.45	0.00	0	8,00
R209	On	03/11/2022	Bond Future	9.25	Put		9,753.59000	9.75359	9,706,060	10.45	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,208.23000	2.20823	2,161,020	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,546.03000	3.54603	3,451,680	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,231.88000	2.23188	2,184,990	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,516.32000	3.51632	3,422,290	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,184.46000	2.18446	2,137,420	11.15	0.00	0	

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	02/02/2023	Bond Future	10.78	Put			3,575.69000	3.57569	3,481,510	11.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			0.00000	0.00000	2,928,490	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			415.69000	0.41569	3,296,870	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			0.00000	0.00000	2,954,000	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			364.33000	0.36433	3,271,020	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			0.00000	0.00000	2,902,800	11.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			467.12000	0.46712	3,322,610	11.34	0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												0.00	0	83,00
R210	On	05/05/2022	Bond Future			219.66630	219.66630	219.90231	219.90231			0.00	0	98
R210	On	04/08/2022	Bond Future			222.68788	222.68788	222.93306	222.93306			0.00	0	98
R210	On	03/11/2022	Bond Future			222.98114	222.98114	223.23200	223.23200			0.00	0	
R210	On	02/02/2023	Bond Future			226.76226	226.76226	227.02135	227.02135			0.00	0	
R210	On	04/05/2023	Bond Future			227.58519	227.58519	227.85080	227.85080			0.00	0	
Total R210 Future												0.00	0	1,91
Total For R210												0.00	0	1,91
R213	On	05/05/2022	Bond Future			10.11314	83.45804	10.10777	83.48521		9.19	0.00	0	22,22
R213	On	04/08/2022	Bond Future			10.31401	84.54934	10.30794	84.57912		8.99	0.00	0	12,68
R213	On	03/11/2022	Bond Future			10.49562	82.24282	10.48908	82.27399		8.99	0.00	0	
R213	On	02/02/2023	Bond Future			10.65218	83.65554	10.64502	83.68872		8.63	0.00	0	
R213	On	04/05/2023	Bond Future			10.82189	81.49992	10.81424	81.53438		8.69	0.00	0	
Total R213 Future												0.00	0	34,92
R213	On	05/05/2022	Bond Future	10.63	Call			2,631.53000	2.63153	2,603,980	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			42.79000	0.04279	42,410	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,677.47000	2.67747	2,649,960	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			40.19000	0.04019	39,850	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,723.52000	2.72352	2,696,020	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			37.75000	0.03775	37,420	10.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			794.79000	0.79479	759,880	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,828.15000	2.82815	2,823,020	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			762.36000	0.76236	727,280	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,897.07000	2.89707	2,891,770	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			778.47000	0.77847	743,380	8.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,862.48000	2.86248	2,857,170	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			6,757.52000	6.75752	6,784,890	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			915.72000	0.91572	853,070	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,086.65000	4.08665	4,055,170	8.48	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put			2,971.72000	2.97172	2,939,420	8.77	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,929.80000	1.92980	1,855,010	8.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.37	Put		2,499.97000	2.49997	2,456,350	8.90	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		216.64000	0.21664	219,290	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,039.27000	7.03927	7,073,090	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		251.16000	0.25116	247,360	8.22	0.00	0	4
R213	On	03/11/2022	Bond Future	10.39	Put		2,451.82000	2.45182	2,406,220	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,001.98000	2.00198	1,924,350	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,428.02000	2.42802	2,381,560	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,137.33000	1.13733	1,075,400	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,611.11000	3.61111	3,580,350	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,529.92000	1.52992	1,466,450	8.77	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,953.71000	1.95371	1,877,810	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,475.80000	2.47580	2,431,070	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,977.77000	1.97777	1,901,000	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,630.44000	1.63044	1,572,740	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,679.66000	3.67966	3,655,140	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,909.11000	1.90911	1,851,120	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,291.68000	3.29168	3,266,870	8.38	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Call		350.39000	0.35039	344,520	7.91	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put		7,625.11000	7.62511	7,652,420	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,276.38000	1.27638	1,217,970	8.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,289.94000	4.28994	4,264,710	8.13	0.00	0	4
R213	On	02/02/2023	Bond Future	12.20	Call		7,518.02000	7.51802	7,443,860	10.11	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		703.54000	0.70354	662,560	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,649.68000	1.64968	1,592,050	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,651.05000	3.65105	3,626,600	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,668.75000	1.66875	1,611,220	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,622.31000	3.62231	3,597,960	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,079.37000	2.07937	2,021,310	8.43	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,084.06000	3.08406	3,059,180	8.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		290.13000	0.29013	3,041,510	8.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		0.00000	0.00000	2,671,100	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		380.73000	0.38073	3,086,290	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		0.00000	0.00000	2,693,960	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		335.42000	0.33542	3,063,840	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		0.00000	0.00000	2,716,920	8.69	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	40,20
R214	On	05/05/2022	Bond Future			10.85249	66.62341	10.86630	66.54415	13.11	0.00	0	9,5
R214	On	04/08/2022	Bond Future			11.01363	67.49278	11.02764	67.41423	12.69	0.00	0	14,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/11/2022	Bond Future			11.15767	65.19201	11.17203	65.11312	12.94	0.00	0	
R214	On	02/02/2023	Bond Future			11.28284	66.31410	11.29748	66.23509	12.45	0.00	0	
R214	On	04/05/2023	Bond Future			11.41431	64.12373	11.42936	64.04397	12.67	0.00	0	
Total R214 Future											0.00	0	24,35
R214	On	05/05/2022	Bond Future	11.73	Call			4,678.22000	4.67822	4,756,360	16.00	0.00	0
R214	On	05/05/2022	Bond Future	11.73	Put			5.64000	0.00564	4,520	16.00	0.00	0
R214	On	05/05/2022	Bond Future	11.74	Call			4,728.80000	4.72880	4,807,010	16.02	0.00	0
R214	On	05/05/2022	Bond Future	11.74	Put			5.25000	0.00525	4,200	16.02	0.00	0
R214	On	05/05/2022	Bond Future	11.75	Call			4,779.34000	4.77934	4,857,610	16.04	0.00	0
R214	On	05/05/2022	Bond Future	11.75	Put			4.89000	0.00489	3,900	16.04	0.00	0
R214	On	04/08/2022	Bond Future	10.99	Call			1,787.69000	1.78769	1,757,690	12.68	0.00	0
R214	On	04/08/2022	Bond Future	10.99	Put			1,999.07000	1.99907	1,890,520	12.68	0.00	0
R214	On	04/08/2022	Bond Future	10.97	Call			1,731.38000	1.73138	1,700,660	12.65	0.00	0
R214	On	04/08/2022	Bond Future	10.97	Put			2,055.52000	2.05552	1,946,250	12.65	0.00	0
R214	On	04/08/2022	Bond Future	10.98	Call			1,759.42000	1.75942	1,729,050	12.66	0.00	0
R214	On	04/08/2022	Bond Future	10.98	Put			2,027.15000	2.02715	1,918,230	12.66	0.00	0
R214	On	03/11/2022	Bond Future	11.35	Put			2,087.41000	2.08741	1,974,850	13.06	0.00	0
R214	On	03/11/2022	Bond Future	11.36	Call			3,084.77000	3.08477	3,050,750	13.07	0.00	0
R214	On	03/11/2022	Bond Future	11.36	Put			2,065.88000	2.06588	1,952,970	13.07	0.00	0
R214	On	03/11/2022	Bond Future	11.34	Call			3,020.84000	3.02084	2,987,510	13.05	0.00	0
R214	On	03/11/2022	Bond Future	11.34	Put			2,109.15000	2.10915	1,996,930	13.05	0.00	0
R214	On	03/11/2022	Bond Future	11.35	Call			3,052.73000	3.05273	3,019,060	13.06	0.00	0
R214	On	02/02/2023	Bond Future	11.08	Call			2,428.79000	2.42879	2,379,880	12.29	0.00	0
R214	On	02/02/2023	Bond Future	11.08	Put			3,618.34000	3.61834	3,490,420	12.29	0.00	0
R214	On	02/02/2023	Bond Future	11.09	Call			2,454.21000	2.45421	2,405,480	12.30	0.00	0
R214	On	02/02/2023	Bond Future	11.09	Put			3,588.30000	3.58830	3,460,560	12.30	0.00	0
R214	On	02/02/2023	Bond Future	11.07	Call			2,403.50000	2.40350	2,354,660	12.28	0.00	0
R214	On	02/02/2023	Bond Future	11.07	Put			3,648.57000	3.64857	3,520,720	12.28	0.00	0
R214	On	04/05/2023	Bond Future	11.36	Put			368.87000	0.36887	3,415,100	12.55	0.00	0
R214	On	04/05/2023	Bond Future	11.37	Call			0.00000	0.00000	3,152,990	12.56	0.00	0
R214	On	04/05/2023	Bond Future	11.37	Put			315.48000	0.31548	3,388,710	12.56	0.00	0
R214	On	04/05/2023	Bond Future	11.38	Call			0.00000	0.00000	3,179,830	12.57	0.00	0
R214	On	04/05/2023	Bond Future	11.38	Put			262.16000	0.26216	3,362,230	12.57	0.00	0
R214	On	04/05/2023	Bond Future	11.36	Call			0.00000	0.00000	3,125,990	12.55	0.00	0
Total R214 Option											0.00	0	
Total For R214											0.00	0	24,35
Total for Bond											1,884,775,548.21	19,073	1,671,14
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

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 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 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 R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			819.16600	819.16600	819.19600	819.19600				0.00	0	37
GOVI On 04/08/2022 GOVI			830.12100	830.12100	830.16200	830.16200				0.00	0	6
GOVI On 03/11/2022 GOVI			842.13600	842.13600	842.18300	842.18300				0.00	0	

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	02/02/2023	GOVI			856.21200	856.21200	856.26700	856.26700			0.00	0	
GOVI	On	04/05/2023	GOVI			870.57800	870.57800	870.63700	870.63700			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	05/05/2022	GOVI	788.23	Call			309,660.00000	30.96600	309,360,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			309,560.00000	30.95600	309,260,000		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			309,460.00000	30.94600	309,160,000		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			108,820.00000	10.88200	108,410,000		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			109,020.00000	10.90200	108,610,000		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			108,920.00000	10.89200	108,510,000		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			217,530.00000	21.75300	217,060,000		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			217,730.00000	21.77300	217,260,000		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			217,630.00000	21.76300	217,160,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			54,370.00000	5.43700	53,820,000		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			54,270.00000	5.42700	53,720,000		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			54,470.00000	5.44700	53,920,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			177,670.00000	17.76700	177,080,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			177,570.00000	17.75700	176,980,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			177,770.00000	17.77700	177,180,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/05/2022	Index Future			816.93100	816.93100	818.60300	818.60300			0.00	0	
AL37	On	04/08/2022	Index Future			827.85600	827.85600	829.56100	829.56100			0.00	0	
AL37	On	03/11/2022	Index Future			839.83900	839.83900	841.57300	841.57300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			853.87600	853.87600	855.64700	855.64700			0.00	0	
AL37	On	04/05/2023	Index Future			868.20300	868.20300	870.00700	870.00700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			930.30600	930.30600	930.46200	930.46200			0.00	0	
AL7T	On	04/08/2022	Index Future			942.74700	942.74700	942.91700	942.91700			0.00	0	
AL7T	On	03/11/2022	Index Future			956.39300	956.39300	956.57100	956.57100			0.00	0	
AL7T	On	02/02/2023	Index Future			972.37800	972.37800	972.56800	972.56800			0.00	0	
AL7T	On	04/05/2023	Index Future			988.69400	988.69400	988.89000	988.89000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			830.64000	830.64000	830.67600	830.67600			0.00	0	12
ALBI	On	04/08/2022	Index Future			841.74800	841.74800	841.79500	841.79500			8,417,480.00	1	9
ALBI	On	03/11/2022	Index Future			853.93200	853.93200	853.98500	853.98500			0.00	0	
ALBI	On	02/02/2023	Index Future			868.20500	868.20500	868.26600	868.26600			0.00	0	
ALBI	On	04/05/2023	Index Future			882.77200	882.77200	882.83800	882.83800			0.00	0	
Total ALBI Future												8,417,480.00	1	22
Total For ALBI												8,417,480.00	1	22
IGOV	On	05/05/2022	Index Future			317.62300	317.62300	317.52700	317.52700			0.00	0	31
IGOV	On	04/08/2022	Index Future			321.95000	321.95000	321.85600	321.85600			0.00	0	10
IGOV	On	03/11/2022	Index Future			326.68800	326.68800	326.59400	326.59400			0.00	0	
IGOV	On	02/02/2023	Index Future			332.22400	332.22400	332.13200	332.13200			0.00	0	
IGOV	On	04/05/2023	Index Future			337.87300	337.87300	337.78100	337.78100			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												8,417,480.00	1	72
JIBAR f	On	18/05/2022	Jibar Future			4.52000	95.48000	4.53000	95.47000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.86500	95.13500	4.86500	95.13500			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			4.95000	95.05000	4.94500	95.05500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.26500	94.73500	5.27500	94.72500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.39500	94.60500	5.40500	94.59500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.70000	94.30000	5.70500	94.29500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.14000	93.86000	6.14000	93.86000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.47000	93.53000	6.43500	93.56500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.75000	93.25000	6.70000	93.30000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.99000	93.01000	6.93500	93.06500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.08000	92.92000	7.00500	92.99500			0.00	0	7
JIBAR f	On	20/03/2024	Jibar Future			7.31500	92.68500	7.23000	92.77000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 :										1,893,193,028.21	19,074	1,673,06
ABCPI3 On 07/12/2023 Spot Bond			2.30300	323.86002	2.30300	323.77619				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67259				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.73328				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.12901	9.65000	103.07563				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.31500	91.92925	11.31500	91.87367				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.97381				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.67466				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.15509				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.57697				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.41033				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.98847				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.56938				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.02278				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.56500				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.47056				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.30825				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.50114				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.38482				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.34688				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.11162				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.50934				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.07595				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.47934				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.76118				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.81172				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.92177				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.25921				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.18257				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.18706				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.19031				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.50973				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.96148				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.86552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.60398				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.38286				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.48136				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.27320				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	101.03093				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	101.06577				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	101.09486				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.94855				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.83867				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.09164				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.51294				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.54300				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.59326				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.77000	6.77000	6.77000	149.35727				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	35.79495	100.00000	35.63278				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	158.79794				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.46000	3.46000	3.46000	210.50226				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.31500	4.31500	4.31500	239.19217				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.09500	7.09500	7.09500	101.71423				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.14000	8.14000	8.14000	112.60504				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.53500	104.58375	5.53500	104.55212				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.62500	106.68314	5.62500	106.65044				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.83000	112.60835	7.83000	112.56057				0.00	0	
Total ABS16 SPOT										0.00	0	

Contract 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 ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.55000	113.97314	8.55000	113.92043				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.06500	105.90156	6.06500	105.86718				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.92000	104.32915	7.92000	104.28512				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.41882	100.00000	12.36420				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.55800	327.54660	1.55800	327.47509				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.01500	11.01500	11.01500	103.00227				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65682				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63786				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.48353				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63626				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63626				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.65243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.65243				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.27916				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.13957				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60590				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.53712				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.08109				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.31142				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.22874				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.45844				0.00	1,000,000,000	500,000,000
Total AGL02 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL02										0.00	1,000,000,000	500,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	103.84478				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.18939				0.00	0	1,500,000,000
Total AGT01 SPOT										0.00	0	1,500,000,000
Total For AGT01										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	105.77150				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.84939				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.46595				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.11337				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.11700				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.44000	99.63627	8.44000	99.59077				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.12265				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.14143				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.16485				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.10346				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.02487				0.00	400,000,000	200,000,000
Total AHF5A2 SPOT										0.00	400,000,000	200,000,000
Total For AHF5A2										0.00	400,000,000	200,000,000
AHF5A On 21/08/2023 Spot Bond			6.78500	105.59601	6.78500	105.55709				0.00	0	
Total AHF5A3 SPOT										0.00	0	

Contract 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 AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.96373				0.00	400,000,000	
Total AHF5A4 SPOT										0.00	400,000,000	
Total For AHF5A4										0.00	400,000,000	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.07726				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.14710				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.12485				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.06075				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.44904				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.07717				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.14699				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.63516				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.15284				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.24026				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.11208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.08590				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.18189				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.14874				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.26267				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.68740				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.78500	103.63534	7.78500	103.59186				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.27700	105.64888	8.27700	105.60154				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.15500	93.22184	12.15500	93.16108				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.49000	188.84005	5.49000	188.75876				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.11023				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.56611				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.01690				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.77614				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.73660				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.18147				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.58013				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66500	254.48454	4.66500	254.38622				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.16500	221.36295	5.16500	221.27150				0.00	0	340,200,00
Total ASN037 SPOT										0.00	0	340,200,00
Total For ASN037										0.00	0	340,200,00
ASN15 On 31/03/2028 Spot Bond			4.33000	200.91611	4.33000	200.84239				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.70184				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.49048				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.67500	118.13746	4.67500	118.09158				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.55746				0.00	0	
Total ASN196 SPOT										0.00	0	

Contract 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 ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.56526				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.61827				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.12748				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.92780				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.69994				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.55903				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.16781				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.10032				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.07377				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.75859				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.55911				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.60020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.30525				0.00	0	500,000,00
Total ASN310 SPOT										0.00	0	500,000,00
Total For ASN310										0.00	0	500,000,00
ASN310 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	110.83047				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.82500	4.82500	4.82500	103.29098				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.74442				0.00	0	500,000,00
Total ASN327 SPOT										0.00	0	500,000,00
Total For ASN327										0.00	0	500,000,00
ASN327 On 20/06/2024 Spot Bond					0.00000	100.84160				0.00	0	500,000,00
Total ASN328 SPOT										0.00	0	500,000,00
Total For ASN328										0.00	0	500,000,00
ASN330 On 09/05/2024 Spot Bond					0.00000	101.30064				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.98454				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.78500	116.53170	4.78500	116.48575				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.60965				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.55740				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN350 On 20/06/2024 Spot Bond					0.00000	100.59032				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58590				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58590				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.96139				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.90927				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.76620				0.00	0	1,000,000,00
Total ASN373 SPOT										0.00	0	1,000,000,00
Total For ASN373										0.00	0	1,000,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.59536				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.08877				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.70185				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.70185				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.11042				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.58016				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.99199				0.00	0	
Total ASN395 SPOT										0.00	0	

Contract 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 ASN395									0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.65935			0.00	0	
Total ASN399 SPOT									0.00	0	
Total For ASN399									0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.57636			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.67128			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.80539			0.00	0	
Total ASN419 SPOT									0.00	0	
Total For ASN419									0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN420 SPOT									0.00	0	
Total For ASN420									0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.63378			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.54223			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.55823			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.71837			0.00	0	
Total ASN453 SPOT									0.00	0	
Total For ASN453									0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.26021			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.18374			0.00	0	250,000,00
Total ASN459 SPOT									0.00	0	250,000,00
Total For ASN459									0.00	0	250,000,00
ASN46: On 17/07/2023 Spot Bond					0.00000	100.11159			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.11254				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.17917				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.65825				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.95630				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.94915				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.37142				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.83558				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	112.86500				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	101.61717				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.31391				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.63707				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.63707				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.90325				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.83500	100.08583	9.83500	100.03305				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.01500	99.74297	9.01500	99.69466				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.56500	98.48121	9.56500	98.43066				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.56500	98.48121	9.56500	98.43066				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	102.15591	9.10000	102.10617				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	102.61860	11.05000	102.55763				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	102.60691	11.00000	102.54622				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.48996	10.50000	102.43204				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.48996	10.50000	102.43204				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.41836				0.00	0	
Total ASN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.88491				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.32090				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.51337	10.60000	102.45488				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.42137	10.47000	102.42518				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.50167	10.55000	102.44346				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.79048				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01738				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.90167				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.41640				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.55743				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.69605				0.00	18,000,000,000	9,000,000,000
Total ASN580 SPOT										0.00	18,000,000,000	9,000,000,000
Total For ASN580										0.00	18,000,000,000	9,000,000,000
ASN58: On 14/11/2022 Spot Bond					0.00000	101.34349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.60403				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	102.18993	9.22000	102.13905				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.24615				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.12331				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.05842				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.01656				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.16921				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.47088				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.86131				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2023 Spot Bond					0.00000	100.61170				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	99.79812				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN614 On 21/12/2026 Spot Bond					0.00000	100.61859				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.34401				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.59530				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.58727				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.22332				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.39632				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.66186				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.72413				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.96869				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	99.83566				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	100.81882				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	100.30773				0.00	0	
Total ASN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.53762				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.99384				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.17258				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.40585				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.51250				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.69477				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.72318				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.13105				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.03923				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.52472				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.95115				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.86854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	100.31284				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	99.86281				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.62842				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.63316				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	100.56690				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 09/11/2026 Spot Bond					0.00000	101.33370				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN713 On 04/05/2024 Spot Bond					0.00000	99.62025				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN714 On 19/08/2023 Spot Bond					0.00000	101.25969				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	100.54463				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.96319				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.37996				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71 On 30/09/2024 Spot Bond					0.00000	100.41943				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.76627				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.12061				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.90069				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	99.87286				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	101.11585				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.54271				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.60470				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.61419				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.55616				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	99.87918				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.87956				0.00	0	
Total ASN758 SPOT										0.00	0	

Contract 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 ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.77298				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.73088				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.26884	9.26884	9.26884	108.17907				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 25/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.31590				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.32796				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	101.32796				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.96329				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.64831				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.77183				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.65110				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.86320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.88015				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.88000				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.80277				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.64726				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 01/07/2022 Spot Bond					0.00000	100.36760				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN817 On 06/04/2025 Spot Bond					0.00000	100.40557				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 01/07/2022 Spot Bond					0.00000	100.37822				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN819 On 02/04/2026 Spot Bond					0.00000	100.35704				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.28823				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.30819				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.73476				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82 On 08/04/2025 Spot Bond					0.00000	100.30576				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.36456				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.36360				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.24761				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.21367				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.21367				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.10854				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.09875				0.00	12,000,000,000	6,000,000,000
Total ASN837 SPOT										0.00	12,000,000,000	6,000,000,000
Total For ASN837										0.00	12,000,000,000	6,000,000,000
ASN83 On 21/04/2027 Spot Bond					0.00000	100.08483				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.08416				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.08416				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total ASN841 SPOT										0.00	0	10,000,000,000

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 For ASN841									0.00	0	10,000,000.00
ASN84: On 25/04/2042 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	30,000,000,00
Total ASN842 SPOT									10,000,000,000,000.00	60,000,000,000	30,000,000,00
Total For ASN842									10,000,000,000,000.00	60,000,000,000	30,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.47718			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.88523			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.02579			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.42099			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.72500	99.46167	6.72500	99.42572			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.24214			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.58939			0.00	1,200,000,000	600,000,00
Total BAW36 SPOT									0.00	1,200,000,000	600,000,00
Total For BAW36									0.00	1,200,000,000	600,000,00
BAYA6: On 30/09/2022 Spot Bond					0.00000	100.63051			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA6: On 31/03/2023 Spot Bond			8.98500	8.98500	8.98500	102.71747			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA7: On 31/03/2026 Spot Bond			11.62500	11.62500	11.62500	102.55601			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA7: On 01/07/2024 Spot Bond					0.00000	99.60375			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.44052				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.44118				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.38644				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.78007				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.31012				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.29971				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.66571				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.92569				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.79705				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.62966				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.66475				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.69223				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.83825				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.44921				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.17161				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.82166				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.61313				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.63023				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.61272				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.75218				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.06644				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.76997				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	

Contract 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 BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.75297				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.97778				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.78812				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.75253				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.57000	8.57000	8.57000	98.10262				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.82966				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.20670				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.85630				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.19421				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.83152				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.63030				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.30877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.56977				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.50858				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.77500	103.09407	7.77500	103.05132				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.14325				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.31716				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.42405				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.36284				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.18966				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.66160				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.70675				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.44463				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.52500	108.79857	6.52500	108.75999				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.66923				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.99014				0.00	1,000,000,000	2,900,000,000
Total BID13 SPOT										0.00	1,000,000,000	2,900,000,000
Total For BID13										0.00	1,000,000,000	2,900,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.25953				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.08438				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.94360				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.27284				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.79300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	92.83400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.65900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.40400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	101.07199				0.00	0	
Total BNPP16 SPOT										0.00	0	

Contract 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 BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.84082				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.75704				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.30925				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.40731				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.12122				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.74289				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.22420				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.69339				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.04180				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.43702				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.89436				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.89057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.90591				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.14268				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	99.90290				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	100.48984				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.24725				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.26228				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.23073				0.00	2,200,000,000	1,100,000,000
Total CBL30 SPOT										0.00	2,200,000,000	1,100,000,000
Total For CBL30										0.00	2,200,000,000	1,100,000,000
CCT01 On 23/06/2023 Spot Bond			8.06500	109.19508	8.06500	109.14766				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.31500	110.65456	8.31500	110.60504				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.91500	106.90675	8.91500	106.85608				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.33500	10.33500	10.33500	102.33546				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.83596				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.26400				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.34903				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.02295				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.02411				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.63785	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	100.56622				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.58500	106.24267	7.58500	106.19969				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	108.66820	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	

Contract 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.77853				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.46105				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.37689	10.98000	100.31860				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.35018	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.60018				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.23300				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.22330				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.22000	147.94075	5.22000	147.87896				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.66000	146.25098	5.66000	146.18642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.26834				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 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	
CLN488 On 28/07/2022 Spot Bond			6.78500	102.83543	6.78500	102.79785				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.69424				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.03142				0.00	300,000,000	150,000,000
Total CLN495 SPOT										0.00	300,000,000	150,000,000
Total For CLN495										0.00	300,000,000	150,000,000
CLN496 On 04/09/2024 Spot Bond			7.18500	107.62543	7.18500	107.58414				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.69883				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.27849				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.29254				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.83140				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.25943				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.79921				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.45627				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.52840				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.11705	9.96000	101.06392				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	99.94635	10.01000	99.89272				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.10450				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.09178	9.60000	103.03846				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.73128				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.94259				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.18252	9.20000	101.13321				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.46585				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.23974				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract 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 CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.08669				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.21798				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.73128				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.64774				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.12849				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.79500	104.33168	9.79500	104.27656				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.40663				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.01633				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.14460				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.42700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.97706				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN544 On 17/01/2024 Spot Bond					0.00000	101.75015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.26500	104.43803	9.26500	104.38578				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.31500	102.69665	9.31500	102.64585				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.40500	106.90744	9.40500	106.85317				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.42758				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.24610				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.18659				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.05667				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.15875				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.63200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	101.28767				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.52309	10.19000	104.53329				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.26500	107.32766	9.26500	107.27397				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.65010				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.15158				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.99565				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.91039				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.21693				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.49500	106.02507	9.49500	105.97075				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.24477				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.22299				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.71888				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract 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 CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.70454				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.12356				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.40524				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.26476				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.92271				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.82267				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	102.70381				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.96862				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.46080				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.81183				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.67231				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.66389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.26641				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.59458				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.64000	150.76259	3.64000	121.43834				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.24904				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.48978				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.04005				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.85801				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.38440				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.74536				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.66389				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.66389				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.90954				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.20821				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.12853				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.93717				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.12759				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.05161				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	99.94996	9.32000	99.89994				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	100.07165				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.23755				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.83878				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract 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 CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.01731				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.25279				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.44629				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	102.94000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.83049				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.93370				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.99004				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.96871				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.06801				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.01030				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	100.01660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.74500	103.90159	6.74500	103.86352				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.23018				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.98280				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.21000	63.28791	12.21000	83.56129				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.03948				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.96500	100.47252	9.96500	100.41856				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.22495				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.04767				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.33086				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.30007				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.13126				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	101.02474				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.21971				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.54479				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.32441				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.11401				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.02997				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.65220				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.18614				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.65326				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.36213				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.94532				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.21971				0.00	0	
Total CLN650 SPOT										0.00	0	

Contract 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 CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.99260				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.21971				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	105.17900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.71877				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.69401				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.16663				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.87700				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	117.09800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.69000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.17924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.45288				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.45000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.09576				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.27999				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.00626				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.34186				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.14147	152.18332	4.14147	123.63086				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.14147	152.18332	4.14147	123.63166				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.36802				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.43779				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.59961				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

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 28/02/2023 Spot Bond					0.00000	101.17883				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.29568				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.77755				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.57504				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.59024				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.43791				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.69444				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.69422				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	100.61384				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.49166				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.61399				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.51548				0.00	0	
Total CLN693 SPOT										0.00	0	

Contract 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 CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.73980				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.21097				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.79133				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.86325				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.10587				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	84.94958				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.59904				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	86.30857				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.47267				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.75741				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.60041				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	82.71365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.95823				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.65241				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.04110				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.60420				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.60420				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.60420				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.74626				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.68864				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.73727				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.06161				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.82608				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.77623				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55772				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55772				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.55772				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56721				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56721				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.56721				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	84.29192				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	85.33766				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	85.98103				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	100.70114				0.00	0	
Total CLN734 SPOT										0.00	0	

Contract 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 CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.03852				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.66198				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.69039				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.30800				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	93.69476				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.20225				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.56496				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.85252				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	100.13547				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.16595				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.61394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.86508				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.75116				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.40675				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	101.72022				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.75661				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN759 On 20/06/2026 Spot Bond					0.00000	100.97852				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.95063				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.11139				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.25297				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.97890				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.38817				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.72022				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.63381				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	102.18546				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.81214				0.00	0	
Total CLN770 SPOT										0.00	0	

Contract 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 CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.75727				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.64707				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77 On 28/08/2028 Spot Bond					0.00000	101.06698				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77 On 31/07/2028 Spot Bond					0.00000	99.86023				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77 On 15/09/2028 Spot Bond			6.54000	6.54000	6.54000	118.04731				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77 On 31/05/2026 Spot Bond					0.00000	101.03838				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77 On 31/08/2026 Spot Bond					0.00000	101.25535				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77 On 31/01/2027 Spot Bond					0.00000	99.88299				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	99.88204				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	101.90978				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	99.86409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.87731				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.87523				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.52509				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.53789				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.52509				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.59004				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.45372				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.86423				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	99.86423				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.91582				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN794 On 31/01/2025 Spot Bond					0.00000	99.86423				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	99.86423				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.52515				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	99.86423				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.86435				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.86302				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.86302				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.06429				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.77514				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	99.88147				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	98.23259				0.00	0	
Total CLN805 SPOT										0.00	0	

Contract 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 CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.86220				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.92531				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.87542				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.65606				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.57000	98.14763	8.57000	98.10262				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.66149				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.03867				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.59474				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.49332				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.49332				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	99.86423				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	99.86444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.86220				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,200,000.00
Total CLN818 SPOT										0.00	0	32,200,000.00
Total For CLN818										0.00	0	32,200,000.00
COJ05 On 05/06/2023 Spot Bond			8.12500	109.03634	8.12500	108.98864				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.53500	106.99590	10.53500	106.93557				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.18500	105.76927	9.18500	105.71709				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.62000	101.92832	7.62000	101.88667				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.32500	91.91886	12.32500	91.85881				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.91500	97.35900	10.91500	97.30217				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.98500	9.98500	9.98500	106.71426				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.03838				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.94159				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.00909				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.55565				0.00	0	1,750,000.00
Total DSY02 SPOT										0.00	0	1,750,000.00
Total For DSY02										0.00	0	1,750,000.00
DSY03 On 21/11/2024 Spot Bond			9.66500	9.66500	9.66500	106.26403				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.65817				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.41139				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.04500	103.99247	7.04500	103.95269				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	57.19299	100.00000	56.93732				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	57.19299	100.00000	56.93732				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.56500	105.35728	7.56500	105.31407				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	101.82001	9.69000	101.76678				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.82001	9.69000	101.76678				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.86500	100.50384	9.86500	100.45040				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.26000	92.10724	12.26000	92.04670				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	101.89586	10.10000	101.84040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89586	10.10000	101.84040				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.98470				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.08314				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.62957				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.19509				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.84790				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.99564				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.74703				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.46139				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.25263				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.89730				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.72121				0.00	0	
Total DVFB28 SPOT										0.00	0	

Contract 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 DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.89170				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.59284				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.09689				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.78712				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.81551				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.09500	106.13846	7.09500	106.09825				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92500	115.13941	4.92500	115.09365				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.67500	104.68215	4.67500	104.64150				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	140.53400	2.25000	140.49793				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.74000	152.57386	3.74000	152.52232				0.00	0	263,900,00
Total EL28 SPOT										0.00	0	263,900,00
Total For EL28										0.00	0	263,900,00
EL29 On 19/11/2029 Spot Bond			3.61200	141.96083	3.61200	141.91389				0.00	0	243,800,00
Total EL29 SPOT										0.00	0	243,800,00
Total For EL29										0.00	0	243,800,00
EL30 On 29/07/2030 Spot Bond			3.65500	137.23861	3.65500	137.19288				0.00	0	300,800,00

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 EL30 SPOT										0.00	0	300,800,00
Total For EL30										0.00	0	300,800,00
EL31 On 02/06/2031 Spot Bond			4.61500	119.00554	4.61500	118.95988				0.00	0	152,700,00
Total EL31 SPOT										0.00	0	152,700,00
Total For EL31										0.00	0	152,700,00
EL36 On 31/01/2036 Spot Bond			4.64500	106.77461	4.64500	106.73331				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	140.53400	2.25000	140.49793				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	165.85266				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.18513				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	126.53399				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.57196				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.17014				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.46586				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.58691				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.40604				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.01898				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	97.95078				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.18331				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.97500	99.97158	9.97500	99.91784				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.97500	11.97500	11.97500	97.35955				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.02500	12.02500	12.02500	96.44587				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.06500	10.06500	10.06500	103.72368				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.06500	10.06500	10.06500	104.01668				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.97500	11.97500	11.97500	75.15298				0.00	0	
Total EMM07P SPOT										0.00	0	

Contract 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.34000	11.34000	11.34000	101.70361				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.97500	11.97500	11.97500	96.09326				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.90079				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.78434				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.70757				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.69032				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.22833				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.94084				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.97716				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.83184				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	100.70309				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	101.14174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.65056				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.84253				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.86452				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.11633				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.46879				0.00	326,000,000	163,000,000
Total EQT005 SPOT										0.00	326,000,000	163,000,000
Total For EQT005										0.00	326,000,000	163,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	99.88613				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.56100				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.30036				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	101.09455				0.00	200,000,000	100,000,000
Total EQT009 SPOT										0.00	200,000,000	100,000,000
Total For EQT009										0.00	200,000,000	100,000,000
EQT01 On 12/11/2024 Spot Bond					0.00000	101.50624				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.09853				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	101.05206			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.17279			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.06134			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	101.10776			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2' On 17/05/2022 Spot Bond					0.00000	101.03724			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	101.01492			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	101.15418			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.39500	105.12560	6.39500	105.08904			0.00	0	900,000,00
Total ES23 SPOT									0.00	0	900,000,00
Total For ES23									0.00	0	900,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.53859	10.00000	102.48332			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.06500	96.60482	9.06500	96.55802		31,727,500,000.00		3,500,000	4,503,500,00
Total ES26 SPOT								31,727,500,000.00		3,500,000	4,503,500,00
Total For ES26								31,727,500,000.00		3,500,000	4,503,500,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.54849	7.85000	100.50618			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.51500	75.76182	11.52000	75.69011		3,957,705,500,000.00		343,700,000	973,700,00
Total ES33 SPOT								3,957,705,500,000.00		343,700,000	973,700,00

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 ES33									3,957,705,500,000.00	343,700,000	973,700,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.88422	7.50000	100.84386			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.90000	74.32966	11.91000	74.22335			23,800,000,000.00	2,000,000	1,002,000,000
Total ES42 SPOT									23,800,000,000.00	2,000,000	1,002,000,000
Total For ES42									23,800,000,000.00	2,000,000	1,002,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06825	8.50000	100.02275			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	100.77391			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.62226			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.23568			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.02691			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.34443			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.15817			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.95123			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.76055			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.84929			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG01 SPOT										0.00	0	
Total For FIG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.83957				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.02137				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.09021				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.10743				0.00	0	
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	102.74482				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.72802				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.86684				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.03689				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.49894				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.64500	109.30868	8.64500	109.25786				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	104.30372				0.00	0	6,700,000,00
Total FRB28 SPOT										0.00	0	6,700,000,00
Total For FRB28										0.00	0	6,700,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.74128				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.56500	98.83937	8.56500	98.79409				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.01522				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.04900	325.11056	2.04900	325.03088				0.00	0	183,400,00
Total FRBI23 SPOT										0.00	0	183,400,00
Total For FRBI23										0.00	0	183,400,00
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	158.77684				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.53000	209.77374	3.53000	209.70573				0.00	0	371,000,00
Total FRBI28 SPOT										0.00	0	371,000,00
Total For FRBI28										0.00	0	371,000,00
FRBI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	111.21827				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	232.78124				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.92000	100.27680	4.92000	100.23683				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.92000	102.21469	4.92000	102.17364				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.59000	7.59000	7.59000	83.13484				0.00	0	
Total FRBZ02 SPOT										0.00	0	

Contract 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 FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.66000	7.66000	7.66000	82.29180				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	153.42364				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.59369				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.66227				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.94910				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	102.24891				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.03354				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.66192				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	116.51761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.62107				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.60781				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.45160				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.58310				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.83974				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.19428				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.21367				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.86099				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.05149				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.23578				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.14706				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	102.29773				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.87610				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.30598				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.57165				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.65041				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.70928				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.38027				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.76190				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	99.94827				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.64282				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.70905				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.84103				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract 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 FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.65686				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.36054				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.15177				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.41949				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.90840				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.22290				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.11664				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.43687				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.45396				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.15111				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.38649				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.83043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.59487				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.12422				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.75814				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.16334				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.07426				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.00466				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	99.97799				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.03855				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	102.09461				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.00499				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	100.07527				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.02683				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.02446				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.52252				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.09376				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.94715				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.44100				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.34765				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.40515				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.66582				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.93946				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.10986				0.00	0	
Total FRC368 SPOT										0.00	0	

Contract 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 FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.58410				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.58865				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.01863				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.01855				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.63055				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.33292				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.85636				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.85170				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.59242				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.70517				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.66641				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	101.30685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	101.06237				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.06237				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.04912				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.04912				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.82639				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.94174				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.01928				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	99.87390				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.01928				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.81857				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.59030				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC395 On 31/01/2027 Spot Bond					0.00000	99.94170				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.02754				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.44798				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	100.03406				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC399 On 21/01/2030 Spot Bond					0.00000	100.24227				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32000	108.37252	4.32000	108.33293				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.52500	120.36974	4.52500	120.32396				0.00	0	2,468,000,00
Total FRI38 SPOT										0.00	0	2,468,000,00
Total For FRI38										0.00	0	2,468,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.26989				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.36383				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.45664				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.87600				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.64634				0.00	0	
Total FRJ26 SPOT										0.00	0	

Contract 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.39843				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27E On 20/04/2024 Spot Bond					0.00000	100.09305				0.00	2,000,000,000	1,000,000,000
Total FRJ27S SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ27S										0.00	2,000,000,000	1,000,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.06467				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.94137				0.00	1,000,000,000	500,000,000
Total FRJ29 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ29										0.00	1,000,000,000	500,000,000
FRJ29E On 20/04/2024 Spot Bond					0.00000	100.09547				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.55061				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	110.53240				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.49500	4.49500	4.49500	120.77642				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.63924				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63500	118.72789	4.63500	118.68204				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.61500	232.76369	4.61500	232.67440				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.77500	116.67661	4.77500	116.63066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.64500	4.64500	4.64500	232.03442				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.37000	155.30816	3.37000	155.25882				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	107.48250	3.70500	107.44640				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.57500	119.62012	4.57500	119.57431				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.76500	229.58556	4.76500	229.49562				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.81500	228.53781	4.81500	228.44767				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.90000	157.24981	2.90000	157.20387				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.84500	227.91195	4.84500	227.82169				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.77500	116.67661	4.77500	116.63066				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.14000	202.98055	4.14000	202.90811				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.52500	106.38146	5.52500	106.33528				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.03000	204.18680	4.03000	204.11513				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.09000	203.52783	4.09000	203.45574				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.35500	217.58212	5.35500	217.48999				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.47500	107.03300	5.47500	106.98682				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.77500	4.77500	4.77500	116.63066				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.75500	116.96704	4.75500	116.92112				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.90000	205.62292	3.90000	205.55218				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.12500	222.16901	5.12500	222.07770				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.03000	204.18680	4.03000	204.11513				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.03000	204.18680	4.03000	204.11513				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.43100	210.90050	3.43100	210.83324				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.67000	154.08391	3.67000	154.03246				0.00	0	
Total FRS146 SPOT										0.00	0	

Contract 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 FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.38000	200.37685	4.38000	200.30275				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.42000	199.94660	4.42000	199.87225				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.64000	154.20581	3.64000	154.15456				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.89500	205.67839	3.89500	205.60768				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.43000	4.43000	4.43000	199.76479				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.02630				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.11591				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.12635				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.65861				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.53890				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	198.02202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	132.88647				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	181.14078				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	140.94447				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.15487				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.31488				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.19636				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.95084				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.20876				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.06504				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.51934				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.60614				0.00	0	1,500,000.00
Total FRS222 SPOT										0.00	0	1,500,000.00
Total For FRS222										0.00	0	1,500,000.00
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.59487				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	99.91797				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	101.24440				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	

Contract 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 FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.03890				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	108.33554				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	103.82536				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.30657				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	69.11288				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.27201				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	115.80903				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.18712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.98750				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.83014				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	109.74070				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.81275				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.18179				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 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	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.51663				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	110.64873				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.52021				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS270 On 05/07/2022 Spot Bond					0.00000	107.07844				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.42606				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	102.34920				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.51733				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.00911				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	100.63941				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.81088				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	100.66355				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.54617				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.85000	9.85000	9.85000	99.47152				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.85000	9.85000	9.85000	99.47152				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.01596				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.68535				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.24900	11.24900	11.24900	92.81270				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.76997				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.02979				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.80739				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	101.29420				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	326.46650				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.49000	327.88594	1.49000	327.81556				0.00	0	208,500,00
Total FRS37 SPOT										0.00	0	208,500,00
Total For FRS37										0.00	0	208,500,00
FRS43 On 07/12/2023 Spot Bond			1.50000	1.50000	1.50000	327.76546				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.31522				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.47500	112.52627	4.47500	112.48379				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13500	74.09611	4.13500	117.54517				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	157.66332				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	156.49697				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	322.51337				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			6.08500	6.08500	6.08500	102.53961			0.00	0	3,000,000,00
Total FRX23 SPOT									0.00	0	3,000,000,00
Total For FRX23									0.00	0	3,000,000,00
FRX24 On 10/12/2024 Spot Bond			7.63000	111.36659	7.63000	111.32078			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.76500	108.05490	7.76500	108.00943			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.29500	105.07797	8.29500	105.03130		1,659,000,000,000.00	0.00	200,000,000	110,000,00
Total FRX26 SPOT								1,659,000,000,000.00		200,000,000	110,000,00
Total For FRX26								1,659,000,000,000.00		200,000,000	110,000,00
FRX27 On 07/03/2027 Spot Bond			7.93500	110.36677	7.93500	110.32010			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.57500	109.89833	8.57500	109.84737			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.65000	102.85210	9.65000	102.79856			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.45500	101.97187	9.45500	101.91983		3,403,800,000,000.00	0.00	360,000,000	180,000,00
Total FRX31 SPOT								3,403,800,000,000.00		360,000,000	180,000,00
Total For FRX31								3,403,800,000,000.00		360,000,000	180,000,00
FRX32 On 31/03/2032 Spot Bond			9.80000	105.29254	9.80000	105.23751			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.21000	74.00327	11.21000	73.95917			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.86310			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24880			0.00	200,000,000	
Total FS6A3 SPOT									0.00	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A3										0.00	200,000,000	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.97108				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.92737				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.95707				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.96580				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.08136				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.08503				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.08992				0.00	600,000,000	300,000,000
Total FST3A3 SPOT										0.00	600,000,000	300,000,000
Total For FST3A3										0.00	600,000,000	300,000,000
FST3A On 20/10/2026 Spot Bond					0.00000	100.09235				0.00	400,000,000	200,000,000
Total FST3A4 SPOT										0.00	400,000,000	200,000,000
Total For FST3A4										0.00	400,000,000	200,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	101.61201				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.07452				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.05570				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.92944				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.30332				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.20942				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.71000	117.50633	3.71000	117.46695				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.68830				0.00	40,000,000	20,000,000
Total GRT07 SPOT										0.00	40,000,000	20,000,000
Total For GRT07										0.00	40,000,000	20,000,000
GRT17 On 17/10/2023 Spot Bond			6.66400	105.10584	6.66400	105.06819				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.91460				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.07500	105.46309	7.07500	105.42303				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.12864				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.86003				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.76807				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.44139				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.27057				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.18285				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.47646				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.70867				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.86832				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.22129				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.90511				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.93199				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.52449				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.42528				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89116				0.00	0	
Total GRT39 SPOT										0.00	0	

Contract 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.51895				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.71700				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.01296				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.51957				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.43028				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.40349				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.25757				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.55207				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.86890				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.04121				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.55752				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.41310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.82966				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.06028				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.24511				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.85978				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.76651				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.42661				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.41961				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.46858				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	324.61250	2.15000	324.53116				0.00	0	257,300,00
Total HWAY23 SPOT										0.00	0	257,300,00
Total For HWAY23										0.00	0	257,300,00
HWAY2 On 07/12/2024 Spot Bond			2.45000	2.45000	2.45000	331.75326				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.34000	101.79816	10.34000	101.74147				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			4.57000	80.69889	4.57000	108.52896			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.23000	89.17921	11.23000	89.12540		2,246,000,000,000.00		200,000,000	4,840,000,00
Total HWAY34 SPOT								2,246,000,000,000.00		200,000,000	4,840,000,00
Total For HWAY34								2,246,000,000,000.00		200,000,000	4,840,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.24478	100.00000	11.19451			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.45000	87.36672	11.45000	87.31300			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	11.24235	100.00000	11.19210			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	100.21608			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.06106			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.87613			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.22000	160.11101	2.22000	160.07017		440,133,158,268,000.00		198,258,179,400	482,612,774,70
Total I2025 SPOT								440,133,158,268,000.00		198,258,179,400	482,612,774,70
Total For I2025								440,133,158,268,000.00		198,258,179,400	482,612,774,70
I2029 On 31/03/2029 Spot Bond			3.23000	117.67086	3.24000	117.55939		40,802,089,334,000.00		12,632,225,800	266,915,762,90
Total I2029 SPOT								40,802,089,334,000.00		12,632,225,800	266,915,762,90
Total For I2029								40,802,089,334,000.00		12,632,225,800	266,915,762,90
I2033 On 28/02/2033 Spot Bond			3.82000	113.63919	3.82000	113.60070		615,462,291,824,000.00		161,115,783,200	405,770,122,10
Total I2033 SPOT								615,462,291,824,000.00		161,115,783,200	405,770,122,10
Total For I2033								615,462,291,824,000.00		161,115,783,200	405,770,122,10
I2038 On 31/01/2038 Spot Bond			3.90000	130.22550	3.87500	130.59406		162,929,716,560,000.00		41,776,850,400	401,935,825,20
Total I2038 SPOT								162,929,716,560,000.00		41,776,850,400	401,935,825,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									12,929,716,560,000.00	41,776,850,400	401,935,825,20
I2046 On 31/03/2046 Spot Bond			3.90000	118.64918	3.92000	118.20869			14,435,631,600,000.00	3,701,444,000	392,705,162,90
Total I2046 SPOT									14,435,631,600,000.00	3,701,444,000	392,705,162,90
Total For I2046									14,435,631,600,000.00	3,701,444,000	392,705,162,90
I2050 On 31/12/2050 Spot Bond			3.90000	122.94210	3.92000	122.44131			934,802,389,560,000.00	239,692,920,400	498,951,845,80
Total I2050 SPOT									14,802,389,560,000.00	239,692,920,400	498,951,845,80
Total For I2050									14,802,389,560,000.00	239,692,920,400	498,951,845,80
IBG01 On 07/02/2025 Spot Bond					0.00000	101.13652			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.17911			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.50000	6.50000	6.50000	104.01883			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.03431			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.22000	324.26793	2.22000	324.18543			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	101.48277			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.24644			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.86207			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.09381			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14787				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.73410				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.22243				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.01718				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.45989				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.77883				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70591				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.93524				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.58121				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.38432				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.82642				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.85912				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	100.91406				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01220				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.24069				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.23414				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.54472				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.19885				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.20511				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.12006				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.09505				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.10672				0.00	1,000,000,000	500,000,000
Total IBL177 SPOT										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL177										0.00	1,000,000,000	500,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.10997				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.87952				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.12762				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.68783				0.00	600,000,000	
Total IBL190 SPOT										0.00	600,000,000	
Total For IBL190										0.00	600,000,000	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.71021				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.28577				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.10441				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.45036				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.26301				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.23808				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.79874				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.82496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.53613				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.86651				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.82767				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.69804				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.78882				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.89265				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.88060				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.02203				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.87519				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.86130				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.86130				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL214 On 22/08/2022 Spot Bond					0.00000	100.86130				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.67423				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.65337				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.58715				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.41182				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.44781				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.47596				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.21476				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.20500	107.04298	7.20500	107.00113				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.57500	106.74833	5.57500	106.71590				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.40134				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.09000	105.11019	9.09000	105.05857				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract 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 IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.57500	108.88833	10.57500	108.97142				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.68500	108.31579	9.68500	108.25952				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.47388				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.36928				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.06079				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.23351				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.80549				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.73539				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.96228				0.00	1,000,000,000	500,000,000
Total IDCG22 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG22										0.00	1,000,000,000	500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.14180				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.67494				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.41500	104.01717	8.41500	103.97007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.37891				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.01627				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.49933				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.85948				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.45117				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.98044				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.11752				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.60386				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.57473				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.57544				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.74734				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	101.25078				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.11804				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.21750				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.23802				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.91432				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.22248				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.42508				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70196				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.96226				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.06118				0.00	400,000,000	200,000,000
Total IPFG01 SPOT										0.00	400,000,000	200,000,000
Total For IPFG01										0.00	400,000,000	200,000,000
IV019 On 31/03/2028 Spot Bond			4.79000	196.01648	4.79000	195.93971				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.17573				0.00	0	
Total IV046 SPOT										0.00	0	

Contract 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 IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.38554				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.69000	197.06992	4.69000	196.99377				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.32249				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	100.48454				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.15029				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.27933				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.87679				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.07401				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	100.74613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.81904				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.47417				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.27461				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.11078				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.58814	7.40000	102.54719				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.36844				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.42620				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.72099	7.23000	101.68144				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.39944				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.14443	7.45000	101.10418				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.93044				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2022 Spot Bond			3.91012	102.32479	3.91012	102.30315				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.19652				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.00842				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.95454				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	102.48707				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.79800				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.53366				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.96848				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.43500	6.43500	6.43500	101.47809				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.13500	7.13500	7.13500	100.13636				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.96825				0.00	0	
Total IVC214 SPOT										0.00	0	

Contract 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 IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.39692				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			100.00000	16.70795	100.00000	16.63408				0.00	0	20,000,000,00
Total IVC216 SPOT										0.00	0	20,000,000,00
Total For IVC216										0.00	0	20,000,000,00
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	99.90899				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.81814				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	99.72746				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.54183				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.45071				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.35974				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.28191				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	98.98721				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.85000	4.85000	4.85000	98.89616				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
JIBAR On 15/03/2060 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 JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.71418				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.29478				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.96796				0.00	200,000,000	100,000,000
Total KAP013 SPOT										0.00	200,000,000	100,000,000
Total For KAP013										0.00	200,000,000	100,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.11475				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.65160				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.96177				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.12421				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.39283				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.96743				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.69937				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.70163				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP022 On 18/02/2025 Spot Bond					0.00000	101.14386				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.84700				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.22750				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.23634				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.53654				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.16500	118.34692	9.16500	118.28833				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.99500	101.99215	6.99500	101.95423				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.20389				0.00	0	68,340,00
Total LGL07 SPOT										0.00	0	68,340,00
Total For LGL07										0.00	0	68,340,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.58884				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.58226				0.00	0	374,232,60
Total LGL09 SPOT										0.00	0	374,232,60
Total For LGL09										0.00	0	374,232,60
LGL10 On 08/10/2025 Spot Bond					0.00000	101.48644				0.00	1,000,000,000	516,180,80
Total LGL10 SPOT										0.00	1,000,000,000	516,180,80
Total For LGL10										0.00	1,000,000,000	516,180,80
LGL11 On 09/09/2026 Spot Bond					0.00000	101.78183				0.00	0	
Total LGL11 SPOT										0.00	0	

Contract 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 LGL11									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.81578			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.01818			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.04437			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.75709			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.57830			0.00	0	500,000,00
Total MBF065 SPOT									0.00	0	500,000,00
Total For MBF065									0.00	0	500,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	101.09028			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.77567			0.00	0	
Total MBF069 SPOT									0.00	0	
Total For MBF069									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.12436			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.68014			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.26327			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.92679			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.97126			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.76541				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.83114				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.85336				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.32327				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.00764				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.42766				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.41500	8.41500	8.41500	110.41208				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.51400	103.47257	6.51400	103.43634				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	101.57805				0.00	420,000,000	510,000,00
Total MMIG06 SPOT										0.00	420,000,000	510,000,00
Total For MMIG06										0.00	420,000,000	510,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.71110				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.95609				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			9.06500	104.36281	9.06500	104.31198				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.27468				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.31500	95.63927	9.31500	94.51560				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.56747				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.73215				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.40350				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.44894				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.77020				0.00	0	13,584,10
Total MTN13 SPOT										0.00	0	13,584,10
Total For MTN13										0.00	0	13,584,10
MTN14 On 10/05/2022 Spot Bond					0.00000	101.16654				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.20327				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.85263				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.58752				0.00	0	
Total MTN17 SPOT										0.00	0	

Contract 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 MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.41587				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.79797				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.65254				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.05030				0.00	261,000,000	174,000,00
Total MTN21 SPOT										0.00	261,000,000	174,000,00
Total For MTN21										0.00	261,000,000	174,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.06574				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.01000	99.69694	9.01000	99.64841				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.94218				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.04479				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.65123				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.45704				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.65598				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.25461				0.00	0	77,623,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN29 SPOT										0.00	0	77,623,80
Total For MTN29										0.00	0	77,623,80
MTN30 On 15/09/2028 Spot Bond					0.00000	101.65420				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.41395				0.00	10,000,000	5,000,00
Total MTNC24 SPOT										0.00	10,000,000	5,000,00
Total For MTNC24										0.00	10,000,000	5,000,00
MWAR(On 22/11/2022 Spot Bond					0.00000	101.04303				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.11176				0.00	1,200,000,000	600,000,00
Total MWAR05 SPOT										0.00	1,200,000,000	600,000,00
Total For MWAR05										0.00	1,200,000,000	600,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	101.11167				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.09448				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.53173				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.67135				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.78984				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.89865				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.72500	104.47090	6.72500	104.43273				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			7.08500	105.90131	7.08500	105.86058				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.94500	104.38987	9.94500	104.33390				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.96145				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.36698				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.95476				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.06296				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.08270				0.00	0	1,000,000,00
Total NBG05G SPOT										0.00	0	1,000,000,00
Total For NBG05G										0.00	0	1,000,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	99.95517				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.65029				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.65000	106.43426	6.65000	106.39643				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.27600	107.31677	7.27600	107.27440				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.41000	105.28269	8.41000	105.23531				0.00	0	
Total NBK17A SPOT										0.00	0	

Contract 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 NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.48000	104.19108	6.48000	104.15433				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.14500	115.43707	7.14500	115.39255				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.05000	109.29047	9.05000	109.23704				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.98500	106.65267	5.98500	106.61793				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.54300	114.35961	7.54300	114.31284				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.58500	115.03823	8.58500	114.98483				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			6.28500	6.28500	6.28500	105.39514				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.95979				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	54.23995	100.00000	53.99748				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.36658				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.04500	115.71493	8.04500	115.66453				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.03800	107.10115	6.03800	107.06595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.98500	111.43034	7.98500	111.38215				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.67500	106.68127	6.67500	106.64258				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.20500	109.02630	6.20500	108.98950				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.93433				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.51659				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.84222				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.74000	10.74000	10.74000	77.43463				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.47246				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.06573				0.00	592,000,000	296,000,000
Total NBK43B SPOT										0.00	592,000,000	296,000,000
Total For NBK43B										0.00	592,000,000	296,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.48799				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.98988				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	103.32592				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.90697				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.97990				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.30473				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.47277				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.63592				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.12810				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.89710				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.01225				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.35711				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.03738				0.00	1,000,000,000	500,000,000
Total NBKB59 SPOT										0.00	1,000,000,000	500,000,000
Total For NBKB59										0.00	1,000,000,000	500,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.10765				0.00	0	
Total NBKB60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.09620				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.14392				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.63081				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59547				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			9.91000	102.37516	9.91000	102.32136				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59072				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.56500	102.65983	9.56500	102.60772				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59547				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60293				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61242				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.75761				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.75761				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.75761				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.08760				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.24748				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.21458				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.93463				0.00	1,020,000,000	510,000,000
Total NGL05 SPOT										0.00	1,020,000,000	510,000,000
Total For NGL05										0.00	1,020,000,000	510,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01215				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.27379				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.79195				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.67115				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.50765				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	101.37490				0.00	0	
Total NGLT1A SPOT										0.00	0	

Contract 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 NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	103.12103				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.19757				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.13551				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.52694				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.44289				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.66330				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.29758				0.00	0	4,900,000,00
Total NGT108 SPOT										0.00	0	4,900,000,00
Total For NGT108										0.00	0	4,900,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	101.78249				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.65730				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			94,000,000,000,000.00		940,000,000	100,000,000,00
Total NGT111 SPOT									14,000,000,000,000.00		940,000,000	100,000,000,00
Total For NGT111									14,000,000,000,000.00		940,000,000	100,000,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	100.93026				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.51467				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.93549				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.88278				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.21682				0.00	1,500,000,000	1,500,000,000
Total NHM016 SPOT										0.00	1,500,000,000	1,500,000,000
Total For NHM016										0.00	1,500,000,000	1,500,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.78675				0.00	18,500,000,000	89,700,000,000
Total NHM018 SPOT										0.00	18,500,000,000	89,700,000,000
Total For NHM018										0.00	18,500,000,000	89,700,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	105.58028				0.00	15,950,000,000	27,500,000,000
Total NHM019 SPOT										0.00	15,950,000,000	27,500,000,000
Total For NHM019										0.00	15,950,000,000	27,500,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.47144				0.00	15,000,000,000	45,000,000,000
Total NHM020 SPOT										0.00	15,000,000,000	45,000,000,000
Total For NHM020										0.00	15,000,000,000	45,000,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	101.31235				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	228.44767				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	211.18771				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	156.89153				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI29	On	31/03/2029	Spot Bond			3.71000	3.71000	3.71000	114.08485			0.00	0	
Total NI29 SPOT												0.00	0	
Total For NI29												0.00	0	
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			4.62500	4.62500	4.62500	118.83020			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.08000	3.08000	3.08000	156.45551			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	259.32955	3.45000	259.24632			1,014,300,000,000.00	294,000,000	
Total NILB12 SPOT												1,014,300,000,000.00	294,000,000	
Total For NILB12												1,014,300,000,000.00	294,000,000	
NILB13	On	31/01/2025	Spot Bond			2.88000	2.88000	2.88000	157.28728			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.04500	3.04500	3.04500	215.29580			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.19000	213.67232	3.19000	213.60696			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.74000	91.48232	4.74000	117.13952			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.09220			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.39420			0.00	0	
Total NN016 SPOT												0.00	0	
Total For NN016												0.00	0	
NN019	On	11/10/2022	Spot Bond					0.00000	99.75527			0.00	0	
Total NN019 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.23850				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.16690				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.29120				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.70180				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.02998				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.35170				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.82490				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.27800				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.54968				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.06015				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.98834				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	167.22330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.38497				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.98100				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	161.48230				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.71609				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.92750				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.77116				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.92765				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.87862				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.75116				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.61453				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.95430				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	99.96598				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.84454				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.01640				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.68293				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.68844				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.71664				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.68293				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.21854				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.28074				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.10872				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.72589				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	99.13796				0.00	0	
Total NNF012 SPOT										0.00	0	

Contract 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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.43000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.38000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	125.80000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	123.95000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.15530				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	121.96970				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.53734				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	121.96970				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.04424				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	98.82603				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	99.86744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.45980				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.74140				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.85161				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	101.24775				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.95331				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07 On 28/04/2022 Spot Bond					0.00000	101.29179				0.00	0	
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	129.27053				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.66153				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.03276				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.03457				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.96403				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.80133				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.90079				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.10333				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	101.06026				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.87842				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	112.91046				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.90411				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			7.08500	102.45473	7.08500	102.41532				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.43000	206.26527	2.43000	206.21044				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			10.67500	112.31047	10.67500	112.24631			21,350,000,000.00	2,000,000	422,000,000	
Total NRA028 SPOT									21,350,000,000.00	2,000,000	422,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA028										21,350,000,000.00	2,000,000	422,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.49148	100.00000	17.41372				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	101.35638				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.15774				0.00	1,200,000,000	600,000,00
Total NTC26 SPOT										0.00	1,200,000,000	600,000,00
Total For NTC26										0.00	1,200,000,000	600,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.65645				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.66455				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.77740				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.72600				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	99.96864				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.43084				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.57178				0.00	316,000,000	158,000,00
Total NTCG01 SPOT										0.00	316,000,000	158,000,00
Total For NTCG01										0.00	316,000,000	158,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	101.68894				0.00	600,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	600,000,000	300,000,000
Total For OMI01										0.00	600,000,000	300,000,000
OML07 On 19/03/2025 Spot Bond			7.65800	109.58145	7.65800	109.53670				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.67000	102.83784	6.67000	102.80119				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.24000	110.37645	8.24000	110.32801				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.86336				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.85403				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.57124				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.94637				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.00147				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.61407				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.95576				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.95374				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM57 On 08/10/2023 Spot Bond					0.00000	100.31981				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.97804				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.22500	112.31343	8.16500	112.50450			843,067,988,960,000.00	2,534,111,609,600	1,707,870,894,100	
Total R186 SPOT									13,067,988,960,000.00	534,111,609,600	707,870,894,100	
Total For R186									13,067,988,960,000.00	534,111,609,600	707,870,894,100	
R197 On 07/12/2023 Spot Bond			1.16500	329.51438	1.15000	329.52518			21,054,077,234,500.00	18,072,169,300	39,133,877,800	
Total R197 SPOT									21,054,077,234,500.00	18,072,169,300	39,133,877,800	
Total For R197									21,054,077,234,500.00	18,072,169,300	39,133,877,800	
R202 On 07/12/2033 Spot Bond			3.83000	250.28395	3.81500	250.54843			43,494,995,531,000.00	11,356,395,700	107,798,815,600	
Total R202 SPOT									13,494,995,531,000.00	11,356,395,700	107,798,815,600	
Total For R202									13,494,995,531,000.00	11,356,395,700	107,798,815,600	
R2023 On 28/02/2023 Spot Bond			5.48000	103.06951	5.48500	103.03508			619,888,000,000,000.00	295,600,000,000	360,765,410,000	
Total R2023 SPOT									19,888,000,000,000.00	295,600,000,000	360,765,410,000	
Total For R2023									19,888,000,000,000.00	295,600,000,000	360,765,410,000	
R2030 On 31/01/2030 Spot Bond			9.84000	92.07343	9.84000	92.02457			213,201,194,072,000.00	2,867,195,243,300	2,928,886,792,700	
Total R2030 SPOT									13,201,194,072,000.00	867,195,243,300	928,886,792,700	
Total For R2030									13,201,194,072,000.00	867,195,243,300	928,886,792,700	
R2032 On 31/03/2032 Spot Bond			10.23500	88.42624	10.22500	88.43438			000,527,359,267,000.00	1,074,795,052,200	1,176,660,453,400	
Total R2032 SPOT									10,527,359,267,000.00	074,795,052,200	176,660,453,400	
Total For R2032									10,527,359,267,000.00	074,795,052,200	176,660,453,400	
R2035 On 28/02/2035 Spot Bond			10.59500	89.47662	10.60000	89.39477			720,259,119,152,000.00	1,200,590,761,600	1,083,457,387,000	
Total R2035 SPOT									20,259,119,152,000.00	200,590,761,600	083,457,387,000	
Total For R2035									20,259,119,152,000.00	200,590,761,600	083,457,387,000	
R2037 On 31/01/2037 Spot Bond			10.73500	85.64360	10.74000	85.56201			317,460,269,000,000.00	402,185,400,000	1,181,558,554,600	
Total R2037 SPOT									17,460,269,000,000.00	402,185,400,000	181,558,554,600	
Total For R2037									17,460,269,000,000.00	402,185,400,000	181,558,554,600	
R2040 On 31/01/2040 Spot Bond			10.84000	87.76281	10.85000	87.64241			704,994,440,000,000.00	526,291,000,000	1,183,507,154,100	
Total R2040 SPOT									14,994,440,000,000.00	526,291,000,000	183,507,154,100	
Total For R2040									14,994,440,000,000.00	526,291,000,000	183,507,154,100	
R2044 On 31/01/2044 Spot Bond			10.86500	84.55521	10.87000	84.47043			934,233,408,500,000.00	270,062,900,000	1,257,601,525,600	
Total R2044 SPOT									14,233,408,500,000.00	270,062,900,000	257,601,525,600	

Contract 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 R2044									14,233,408,500,000.00	270,062,900,000	257,601,525,60
R2048 On 28/02/2048 Spot Bond			10.80500	83.61280	10.82000	83.45547			053,727,066,500,000.00	2,596,365,300,000	1,603,528,336,00
Total R2048 SPOT									13,727,066,500,000.00	596,365,300,000	503,528,336,00
Total For R2048									13,727,066,500,000.00	596,365,300,000	503,528,336,00
R209 On 31/03/2036 Spot Bond			10.56500	69.36537	10.57000	69.29860			218,272,829,500,000.00	209,964,300,000	576,760,287,40
Total R209 SPOT									18,272,829,500,000.00	209,964,300,000	576,760,287,40
Total For R209									18,272,829,500,000.00	209,964,300,000	576,760,287,40
R210 On 31/03/2028 Spot Bond			2.71000	219.31742	2.69000	219.49501			202,827,729,968,000.00	74,844,180,800	202,635,707,60
Total R210 SPOT									12,827,729,968,000.00	74,844,180,800	202,635,707,60
Total For R210									12,827,729,968,000.00	74,844,180,800	202,635,707,60
R213 On 28/02/2031 Spot Bond			10.08500	83.33275	10.07500	83.33902			869,609,590,673,500.00	284,542,349,100	444,612,536,20
Total R213 SPOT									19,609,590,673,500.00	284,542,349,100	444,612,536,20
Total For R213									19,609,590,673,500.00	284,542,349,100	444,612,536,20
R214 On 28/02/2041 Spot Bond			10.83000	66.52363	10.84000	66.42792			874,638,631,900,000.00	265,432,930,000	488,236,263,20
Total R214 SPOT									14,638,631,900,000.00	265,432,930,000	488,236,263,20
Total For R214									14,638,631,900,000.00	265,432,930,000	488,236,263,20
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.20322			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.87997			0.00	1,000,000,000	500,000,00
Total RDFB14 SPOT									0.00	1,000,000,000	500,000,00
Total For RDFB14									0.00	1,000,000,000	500,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.92664			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.83821			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.42796			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.60481			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.57538			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.46481				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.98039				0.00	1,200,000,000	600,000,000
Total RDFB23 SPOT										0.00	1,200,000,000	600,000,000
Total For RDFB23										0.00	1,200,000,000	600,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.86303				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.14129				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.24623				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.81832				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.67988				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.14331				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.31377				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.93264				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.92159				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.24699				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.07475				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.20810				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.55048				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.23655				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.92455				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.28605				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.55903				0.00	0	400,000,00
Total RES50 SPOT										0.00	0	400,000,00
Total For RES50										0.00	0	400,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.30847				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.58757				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.74538				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.79476				0.00	0	
Total RFCB1 SPOT										0.00	0	

Contract 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 RFCC1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.85319				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.99581				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			7.13500	107.18628	7.13500	107.14500				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.27500	94.86429	12.27500	94.80221				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.37500	99.59235	11.37500	99.53183				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.01414				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.52000	99.51152	10.52000	99.45548				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.64500	105.29148	5.64500	105.25906				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	99.89270				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.88750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.28500	110.50974	8.28500	110.46019				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.55897				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.19000	106.77413	7.19000	106.73247				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.21000	103.44384	8.21000	103.39786				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.70000	108.07317	8.70000	108.02261				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.61500	106.42245	7.61500	106.37923				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.80000	105.35567	7.80000	105.31114				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.67000	102.57338	9.67000	102.51988			4,351,500,000,000.00	450,000,000	300,000,000	
Total SBS39 SPOT									4,351,500,000,000.00	450,000,000	300,000,000	
Total For SBS39									4,351,500,000,000.00	450,000,000	300,000,000	
SBS41 On 12/11/2022 Spot Bond			5.84000	106.76333	5.84000	106.72938			0.00	0		
Total SBS41 SPOT									0.00	0		
Total For SBS41									0.00	0		
SBS42 On 12/11/2025 Spot Bond			8.09000	112.61398	8.09000	112.56465			0.00	0		
Total SBS42 SPOT									0.00	0		
Total For SBS42									0.00	0		
SBS43 On 12/11/2027 Spot Bond			8.82500	113.57739	8.82500	113.52321			0.00	0		
Total SBS43 SPOT									0.00	0		
Total For SBS43									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			6.19000	105.53302	6.19000	105.49749				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.81734				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.25000	7.25000	7.25000	106.38778				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.38108				0.00	0	3,590,000,00
Total SBS52 SPOT										0.00	0	3,590,000,00
Total For SBS52										0.00	0	3,590,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.22301				0.00	2,500,000,000	2,500,000,00
Total SBS53 SPOT										0.00	2,500,000,000	2,500,000,00
Total For SBS53										0.00	2,500,000,000	2,500,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.85290				0.00	400,000,000	200,000,00
Total SBS55 SPOT										0.00	400,000,000	200,000,00
Total For SBS55										0.00	400,000,000	200,000,00
SBS56 On 12/06/2022 Spot Bond			4.72500	103.86993	4.72500	103.84319				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.75155				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.98130				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.44161				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.19322				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.68494				0.00	0	
Total SBS63 SPOT										0.00	0	

Contract 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 SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.68082			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.66306			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60966			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.63491			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.02621			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.88845			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.72402			0.00	0	
Total SBS70 SPOT									0.00	0	
Total For SBS70									0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.75715			0.00	1,000,000,000	500,000,000
Total SBS71 SPOT									0.00	1,000,000,000	500,000,000
Total For SBS71									0.00	1,000,000,000	500,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	99.35691			0.00	0	
Total SBS72 SPOT									0.00	0	
Total For SBS72									0.00	0	
SBS74 On 26/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total SBS74 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For SBS74								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
SBS75 On 26/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBS75 SPOT								0.00	0	0	
Total For SBS75								0.00	0	0	
SBS76 On 26/04/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		145,000,000,000,000.00	1,450,000,000	1,450,000,000	

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 SBS76 SPOT										15,000,000,000,000.00	1,450,000,000	1,450,000,000
Total For SBS76										15,000,000,000,000.00	1,450,000,000	1,450,000,000
SBSI11 On 07/12/2023 Spot Bond			1.64100	327.13307	1.64100	327.06016				0.00	0	116,000,000
Total SBSI11 SPOT										0.00	0	116,000,000
Total For SBSI11										0.00	0	116,000,000
SBSI14 On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	227.61347				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.05629				0.00	1,000,000,000	500,000,000
Total SBSS01 SPOT										0.00	1,000,000,000	500,000,000
Total For SBSS01										0.00	1,000,000,000	500,000,000
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.92322				0.00	1,000,000,000	500,000,000
Total SBSS02 SPOT										0.00	1,000,000,000	500,000,000
Total For SBSS02										0.00	1,000,000,000	500,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.36013				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.16418				0.00	1,780,000,000	890,000,000
Total SBT103 SPOT										0.00	1,780,000,000	890,000,000
Total For SBT103										0.00	1,780,000,000	890,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.47173				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.99393				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.53771				0.00	0	9,100,000,000
Total SBT107 SPOT										0.00	0	9,100,000,000
Total For SBT107										0.00	0	9,100,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.00556				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	102.14454				0.00	42,000,000	21,000,00
Total SBT202 SPOT										0.00	42,000,000	21,000,00
Total For SBT202										0.00	42,000,000	21,000,00
SBT203 On 03/12/2023 Spot Bond			6.85500	109.43136	6.85500	109.39084				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.67900				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.86992				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.50453				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.21955				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.63705				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.15134				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.07747				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.11327				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.11500	98.35145	9.11500	98.30303				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.12952				0.00	0	
Total SLRA4 SPOT										0.00	0	

Contract 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 SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.12671				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.16775				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.15817				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.23464				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.13913				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.23464				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.21550				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.34928				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.17736				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.27285				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.26328				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.18000	104.67646	7.18000	104.63611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.63571				0.00	488,800,000	378,367,200
Total SNT04 SPOT										0.00	488,800,000	378,367,200
Total For SNT04										0.00	488,800,000	378,367,200
SNT05 On 30/11/2025 Spot Bond					0.00000	100.95812				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.19490				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.01955				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.25408				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.93573				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.95668				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.53461				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.67883				0.00	0	250,000,000
Total SPG005 SPOT										0.00	0	250,000,000
Total For SPG005										0.00	0	250,000,000
SPG00 On 18/06/2022 Spot Bond					0.00000	100.61604				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.02208				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2022 Spot Bond					0.00000	100.38861				0.00	500,000,000	700,000,000
Total SPG008 SPOT										0.00	500,000,000	700,000,000
Total For SPG008										0.00	500,000,000	700,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	100.29592				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.99246				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.69998				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.44095				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	156.18632				0.00	0	37,700,000
Total SSN011 SPOT										0.00	0	37,700,000
Total For SSN011										0.00	0	37,700,000
SSN017 On 21/12/2026 Spot Bond			8.14000	112.65441	8.14000	112.60504				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.56500	86.02915	9.56500	85.98548				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.92185				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.22183				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.88500	104.37001	6.88500	104.33141				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.67500	118.13746	4.67500	118.09158				0.00	0	
Total SSN043 SPOT										0.00	0	

Contract 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 SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.11667				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.86932				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.76461				0.00	1,000,000,000	500,000,000
Total SSN047 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN047										0.00	1,000,000,000	500,000,000
SSN05 On 08/12/2023 Spot Bond			2.18000	2.18000	2.18000	324.38292				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.88773				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	100.31169				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	156.70448				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.77500	4.77500	4.77500	116.63066				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	111.43045				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.87000	3.87000	3.87000	205.88545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.95075				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.93366				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.70635				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.69038				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.68555				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.51920				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.58797				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.22646				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.97371				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.76853				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.85165				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	231.07843				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.57816				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.22738				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.81622				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.04313				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.84561				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.50500	88.82537	10.50500	88.77514				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.70108				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.02000	204.29688	4.02000	204.22528				0.00	0	238,000,00
Total SSN104 SPOT										0.00	0	238,000,00
Total For SSN104										0.00	0	238,000,00
SSN10: On 07/12/2033 Spot Bond			4.87000	227.39195	4.87000	227.30158				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.14170				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.55799				0.00	0	
Total SSN111 SPOT										0.00	0	

Contract 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 SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.64629				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.76675				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.23015				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.10362				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	99.95417				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.79283				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.37388				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.80364				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.84270				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	101.34096				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	101.12821				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.87631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.77183				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15 On 29/06/2022 Spot Bond					0.00000	100.42130				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.38267				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.38336				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.38199				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15 On 30/06/2022 Spot Bond					0.00000	100.38267				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.33675				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.33796				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.33796				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16 On 05/07/2022 Spot Bond					0.00000	100.32248				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.20001				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF001 On 01/03/2027 Spot Bond					0.00000	100.26803				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.63000	101.75315	8.63000	101.70619				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.85886				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.94094				0.00	2,200,000,000	1,100,000,000
Total T17A11 SPOT										0.00	2,200,000,000	1,100,000,000
Total For T17A11										0.00	2,200,000,000	1,100,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.93745				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.98092				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.96347				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.29977	7.21000	101.26013				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.39061	7.72000	101.34818				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.34685				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.44255				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.45723				0.00	0	
Total TFS148 SPOT										0.00	0	

Contract 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 TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.85977				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.21410				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.41525				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.00334				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.83074				0.00	80,000,000	40,000,00
Total TFS161 SPOT										0.00	80,000,000	40,000,00
Total For TFS161										0.00	80,000,000	40,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.33452				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.23013				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.69501				0.00	600,000,000	300,000,00
Total TFS164 SPOT										0.00	600,000,000	300,000,00
Total For TFS164										0.00	600,000,000	300,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.03135				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.15183				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.41733				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.43694				0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	1,000,000,000	500,000,000
Total For TFS168										0.00	1,000,000,000	500,000,000
TFS168 On 30/11/2024 Spot Bond					0.00000	100.64831				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.82472				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.93168				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.99848				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.01216				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.21773				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.96818				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.97416				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A6 On 21/11/2022 Spot Bond					0.00000	100.93574				0.00	0	
Total TH15A6 SPOT										0.00	0	
Total For TH15A6										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.05449				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.05449				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.15225				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16454				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.13653				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.27948				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.09464				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.05817				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.69488				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.46618				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.03079				0.00	800,000,000	
Total TH16A1 SPOT										0.00	800,000,000	
Total For TH16A1										0.00	800,000,000	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.53476				0.00	200,000,000	100,000,000
Total TH16A2 SPOT										0.00	200,000,000	100,000,000
Total For TH16A2										0.00	200,000,000	100,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	101.52750	8.49000	101.48087				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.14425				0.00	0	
Total TH16A4 SPOT										0.00	0	

Contract 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 TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.98987				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.94620				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.98463				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.04070	5.76000	101.00901				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.02305				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.29686				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.08939				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.07717				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.16095				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.13826				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.45221				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.60032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.51321				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.05942				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.03325				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12220				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08209				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44283				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.37839				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.85887				0.00	600,000,000	300,000,000
Total TH17O2 SPOT										0.00	600,000,000	300,000,000
Total For TH17O2										0.00	600,000,000	300,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.74037				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.58500	102.12482	6.58500	102.08883				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.20500	106.44370	7.20500	106.40277				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.59662			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.25468			0.00	1,000,000,000	500,000,000
Total TL27 SPOT									0.00	1,000,000,000	500,000,000
Total For TL27									0.00	1,000,000,000	500,000,000
TL28 On 24/04/2025 Spot Bond			8.63500	101.76724	8.63500	101.72023			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.52077			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.84503			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.34876			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.20698			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.10300	105.01163	7.10300	104.97114			0.00	0	1,115,900,000
Total TN23 SPOT									0.00	0	1,115,900,000
Total For TN23									0.00	0	1,115,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	36.56838	100.00000	36.40491			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.92500	103.37824	8.92500	103.32839		17,850,000,000.00	0.00	2,000,000	1,632,000,000
Total TN25 SPOT								17,850,000,000.00		2,000,000	1,632,000,000
Total For TN25								17,850,000,000.00		2,000,000	1,632,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	17.23146	100.00000	17.15444			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.11500	98.98640	10.11500	98.93245			0.00	0	18,550,000,000
Total TN27 SPOT									0.00	0	18,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN27										0.00	0	18,550,000.00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.89611	100.00000	13.83399				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.77000	99.80817	10.77000	99.76656				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.31600	96.16608	11.31600	96.10825				0.00	0	1,200,000.00
Total TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.67718	8.00000	115.62760				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.80700	99.58207	11.80700	99.53667				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.06000	90.93345	12.06000	90.87528				0.00	0	620,000.00
Total TN40 SPOT										0.00	0	620,000.00
Total For TN40										0.00	0	620,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54506	10.75000	100.48754				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	101.50262				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.46726				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15000	103.23246	5.15000	102.59377				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.54599				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.54124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.55155				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.56579				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.79140	7.61000	102.64012				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.47659				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.48134				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.73861				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.59500	105.39095	6.59500	105.35318				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.12839				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.42682				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.02173				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.22057				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			6.88500	104.59314	6.88500	104.55446				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.22057				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.34648	8.62000	100.30021				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.29905				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.83555				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61893				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.59047				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.77524				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.77524				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.80093				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.00131				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.33217				0.00	0	
Total TSP261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.12816				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	94.48243				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.42130				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.84543				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.42626				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	101.07542				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	101.03724				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.85815				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.77425				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.68639				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.25429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.16119				0.00	0	360,000.00
Total TWC405 SPOT										0.00	0	360,000.00
Total For TWC405										0.00	0	360,000.00
TWC40 On 25/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			225,000,000,000.00	2,250,000,000	12,900,000,000	
Total TWC406 SPOT									15,000,000,000,000.00	2,250,000,000	12,900,000,000	
Total For TWC406									15,000,000,000,000.00	2,250,000,000	12,900,000,000	
UG26 On 09/03/2026 Spot Bond			10.46500	104.13856	10.46500	104.08083			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.09132			0.00	1,200,000,000	600,000,000	
Total UU1A01 SPOT									0.00	1,200,000,000	600,000,000	
Total For UU1A01									0.00	1,200,000,000	600,000,000	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.21555			0.00	0	0	
Total UU1A02 SPOT									0.00	0	0	
Total For UU1A02									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.13379			0.00	0	0	
Total UU1A04 SPOT									0.00	0	0	
Total For UU1A04									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.25977			0.00	0	0	
Total UU1A05 SPOT									0.00	0	0	
Total For UU1A05									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.27287			0.00	0	0	
Total UU1B01 SPOT									0.00	0	0	
Total For UU1B01									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.33535			0.00	0	0	
Total UU1B02 SPOT									0.00	0	0	
Total For UU1B02									0.00	0	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.52118			0.00	0	0	
Total UU1C01 SPOT									0.00	0	0	
Total For UU1C01									0.00	0	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.57941			0.00	0	0	
Total UU1C02 SPOT									0.00	0	0	
Total For UU1C02									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE10 On 08/07/2022 Spot Bond					0.00000	100.30183			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42230			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.07375			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.09536			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.16869			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.92923			0.00	1,200,000,000	600,000,000
Total VKE17 SPOT									0.00	1,200,000,000	600,000,000
Total For VKE17									0.00	1,200,000,000	600,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	101.20566			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.75149			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.32e+017	1,479,909,994,800	356,557,884,000
Total for SPOT :									1.32e+017	479,909,994,800	356,557,884,000
Total Futures									1.32e+017	479,910,013,874	356,559,402,320
Total Options									0.00	0	154,700
Grand Total:									1.32e+017	479,910,013,874	356,559,557,000