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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			11.90708	76.24083	11.91485	76.20278			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.12491	73.58584	12.13288	73.54785			0.00	0	
ES33	On	02/02/2023	Bond Future			12.32828	74.84207	12.33643	74.80421			0.00	0	
ES33	On	04/05/2023	Bond Future			12.52303	72.39574	12.53143	72.35766			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.27229	74.65539	12.27982	74.61285			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.47103	71.49929	12.47877	71.45673			0.00	0	
ES42	On	02/02/2023	Bond Future			12.64999	72.72225	12.65791	72.67972			0.00	0	
ES42	On	04/05/2023	Bond Future			12.82894	69.76557	12.83711	69.72273			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			160.89043	160.89043	161.35919	161.35919			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			163.26895	163.26895	163.74605	163.74605			0.00	0	
I2025	On	02/02/2023	Bond Future			164.37047	164.37047	164.85746	164.85746			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/05/2023	Bond Future			167.31140	167.31140	167.80809	167.80809			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			118.91404	118.91404	119.04807	119.04807			0.00	0	3,95
I2029	On	03/11/2022	Bond Future			119.43254	119.43254	119.56967	119.56967			0.00	0	
I2029	On	02/02/2023	Bond Future			121.46604	121.46604	121.60662	121.60662			0.00	0	
I2029	On	04/05/2023	Bond Future			122.36031	122.36031	122.50431	122.50431			0.00	0	
Total I2029 Future												0.00	0	3,95
Total For I2029												0.00	0	3,95
I2033	On	04/08/2022	Bond Future			113.72762	113.72762	114.24830	114.24830			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			114.08606	114.08606	114.61543	114.61543			0.00	0	
I2033	On	02/02/2023	Bond Future			116.02833	116.02833	116.56781	116.56781			0.00	0	
I2033	On	04/05/2023	Bond Future			116.74035	116.74035	117.29032	117.29032			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			128.25218	128.25218	129.63165	129.63165			0.00	0	6,83
I2038	On	03/11/2022	Bond Future			130.14862	130.14862	131.54960	131.54960			0.00	0	
I2038	On	02/02/2023	Bond Future			130.47718	130.47718	131.90346	131.90346			0.00	0	
I2038	On	04/05/2023	Bond Future			132.81271	132.81271	134.26536	134.26536			0.00	0	
Total I2038 Future												0.00	0	6,83
Total For I2038												0.00	0	6,83
I2046	On	04/08/2022	Bond Future			117.78643	117.78643	119.15571	119.15571			0.00	0	15,95
I2046	On	03/11/2022	Bond Future			117.58058	117.58058	118.97135	118.97135			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			119.58333	119.58333	120.99900	120.99900			0.00	0	
I2046	On	04/05/2023	Bond Future			119.71482	119.71482	121.15668	121.15668			0.00	0	
Total I2046 Future												0.00	0	17,52
Total For I2046												0.00	0	17,52
I2050	On	04/08/2022	Bond Future			119.12146	119.12146	120.33825	120.33825			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			120.88250	120.88250	122.11842	122.11842			0.00	0	
I2050	On	02/02/2023	Bond Future			120.84460	120.84460	122.10303	122.10303			0.00	0	
I2050	On	04/05/2023	Bond Future			123.00780	123.00780	124.28941	124.28941			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.54721	108.40256	8.54443	108.41295		5.21	2,601,661.44	24	79,08
R186	On	03/11/2022	Bond Future			8.73846	109.97992	8.73519	109.99144		5.00	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.89048	106.53504	8.88661	106.54788		4.87	0.00	0	
R186	On	04/05/2023	Bond Future			9.03584	108.42322	9.03141	108.43702		4.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R186 Future												2,601,661.44	24	90,21	
R186	On	04/08/2022	Bond Future	6.96	Call			7.28000	0.00728	6,170	4.83		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,137.96000	6.13796	6,147,240	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			243.47000	0.24347	229,870	4.68		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,455.39000	2.45539	2,452,180	4.68		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			408.11000	0.40811	390,360	4.82		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			82.53000	0.08253	76,520	5.84		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,970.78000	1.97078	1,963,420	4.82		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			419.77000	0.41977	401,780	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,944.40000	1.94440	1,936,800	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			431.46000	0.43146	413,240	4.84		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,918.06000	1.91806	1,910,230	4.84		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,577.35000	4.57735	4,560,950	5.84		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,132.08000	1.13208	1,114,870	4.73		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,787.44000	1.78744	1,781,750	4.73		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,098.23000	1.09823	1,081,190	4.71		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,824.67000	1.82467	1,819,150	4.71		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,115.09000	1.11509	1,097,960	4.72		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,805.98000	1.80598	1,800,370	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,615.56000	2.61556	2,616,850	4.11		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			761.33000	0.76133	749,670	4.12		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,595.55000	2.59555	2,596,730	4.12		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			733.95000	0.73395	722,500	4.10		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,636.04000	2.63604	2,637,430	4.10		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			747.41000	0.74741	735,860	4.11		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,589.10000	1.58910	1,574,930	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,218.84000	2.21884	2,218,470	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,605.02000	1.60502	1,590,800	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,203.39000	2.20339	2,202,970	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,573.26000	1.57326	1,559,140	4.40		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,234.39000	2.23439	2,234,070	4.40		0.00	0	
Total R186 Option												0.00	0	10,80	
Total For R186												2,601,661.44	24	101,01	
R197	On	04/08/2022	Bond Future			327.04102	327.04102	326.91614	326.91614				0.00	0	87
R197	On	03/11/2022	Bond Future			331.87509	331.87509	331.75130	331.75130				0.00	0	
R197	On	02/02/2023	Bond Future			328.82482	328.82482	328.70288	328.70288				0.00	0	
R197	On	04/05/2023	Bond Future			334.71323	334.71323	334.59122	334.59122				0.00	0	
Total R197 Future												0.00	0	87	
Total For R197												0.00	0	87	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202	On	04/08/2022	Bond Future			246.78546	246.78546	248.14232	248.14232			0.00	0	6,5
R202	On	03/11/2022	Bond Future			250.43294	250.43294	251.81192	251.81192			0.00	0	
R202	On	02/02/2023	Bond Future			250.07444	250.07444	251.47971	251.47971			0.00	0	
R202	On	04/05/2023	Bond Future			254.54994	254.54994	255.98180	255.98180			0.00	0	
Total R202 Future												0.00	0	6,51
Total For R202												0.00	0	6,51
R2023	On	04/08/2022	Bond Future			5.59500	104.59330	5.52507	104.63164		0.63	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.34854	102.19774	5.21953	102.23756		0.35	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			318.00000	0.31800	286,440	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			41.81000	0.04181	48,590	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			322.45000	0.32245	290,740	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			40.80000	0.04080	47,430	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			327.06000	0.32706	295,210	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			39.96000	0.03996	46,450	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			342.58000	0.34258	308,000	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			19.25000	0.01925	24,490	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			337.12000	0.33712	302,710	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			19.92000	0.01992	25,330	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			339.92000	0.33992	305,440	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			19.66000	0.01966	25,000	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,18
R2030	On	04/08/2022	Bond Future			10.17905	88.99902	10.18679	88.96211		8.28	25,008,724.62	281	96,34
R2030	On	03/11/2022	Bond Future			10.37091	90.29532	10.37884	90.25873		7.92	0.00	0	18,74
R2030	On	02/02/2023	Bond Future			10.54195	87.80850	10.55008	87.77220		7.91	0.00	0	
R2030	On	04/05/2023	Bond Future			10.71216	89.36636	10.72057	89.33003		7.65	0.00	0	
Total R2030 Future												25,008,724.62	281	115,08
R2030	On	04/08/2022	Bond Future	8.30	Call			3.85000	0.00385	3,320	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,608.92000	9.60892	9,571,480	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			68.14000	0.06814	63,850	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,704.71000	5.70471	5,663,510	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			294.02000	0.29402	285,380	7.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			312.19000	0.31219	290,440	8.69	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,446.84000	3.44684	3,401,290	7.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			303.04000	0.30304	294,310	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,406.04000	3.40604	3,360,400	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			312.27000	0.31227	303,450	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,365.48000	3.36548	3,319,750	7.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	10.95	Call			3,857.27000	3.85727	3,872,430	8.69	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,287.54000	1.28754	1,286,460	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,632.84000	2.63284	2,595,170	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,716.72000	5.71672	5,737,010	8.69	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			433.40000	0.43340	417,100	8.69	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			676.95000	0.67695	673,560	7.33	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,880.34000	3.88034	3,840,360	7.33	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,268.41000	1.26841	1,267,240	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,660.75000	2.66075	2,622,990	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,306.85000	1.30685	1,305,860	7.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,605.14000	2.60514	2,567,560	7.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,509.32000	1.50932	1,509,330	7.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,339.23000	2.33923	2,302,650	7.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,848.15000	4.84815	4,810,940	7.32	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			3,754.69000	3.75469	3,719,100	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			199.09000	0.19909	197,340	7.37	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,420.87000	8.42087	8,382,820	7.37	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			384.31000	0.38431	382,460	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,681.54000	6.68154	6,643,390	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			758.83000	0.75883	757,920	7.32	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,694.90000	3.69490	3,659,430	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			924.06000	0.92406	923,750	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,354.42000	4.35442	4,317,810	7.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,129.41000	1.12941	1,129,820	7.43	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,906.78000	3.90678	3,870,890	7.43	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			1,209.10000	1.20910	1,209,810	7.46	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,225.39000	1.22539	1,226,160	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,724.72000	3.72472	3,689,190	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,241.81000	1.24181	1,242,640	7.47	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,215.07000	2.21507	2,221,040	7.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,043.00000	3.04300	3,012,640	7.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,236.25000	2.23625	2,242,300	7.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,020.49000	3.02049	2,990,210	7.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,242.77000	1.24277	1,245,020	7.04	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			4,426.01000	4.42601	4,391,930	7.04	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			6,421.09000	6.42109	6,440,500	8.51	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			951.12000	0.95112	934,200	8.51	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.52	Call			2,194.00000	2.19400	2,199,890	7.37	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,065.65000	3.06565	3,035,210	7.37	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Option												0.00	0	6,36
Total For R2030												25,008,724.62	281	121,48
R2032	On	04/08/2022	Bond Future			10.58039	89.08139	10.61386	88.90123		9.06	1,870,709.19	21	70,09
R2032	On	03/11/2022	Bond Future			10.76541	86.22664	10.80019	86.04468		9.12	0.00	0	87,92
R2032	On	02/02/2023	Bond Future			10.92863	87.67875	10.96478	87.49459		8.73	0.00	0	
R2032	On	04/05/2023	Bond Future			11.08651	85.07548	11.12417	84.88864		8.89	0.00	0	
Total R2032 Future												1,870,709.19	21	158,02
R2032	On	04/08/2022	Bond Future	8.97	Call			4.91000	0.00491	4,900	8.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			9,479.21000	9.47921	9,299,040	8.10	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			31.40000	0.03140	32,370	7.90	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			6,899.32000	6.89932	6,720,130	7.90	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			103.81000	0.10381	108,750	7.74	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			2,840.38000	2.84038	2,688,510	8.37	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			1,822.58000	1.82258	1,696,870	8.81	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			143.16000	0.14316	150,230	7.80	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			4,670.11000	4.67011	4,497,020	7.80	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			428.35000	0.42835	449,680	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			3,250.57000	3.25057	3,091,740	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			576.94000	0.57694	605,230	8.37	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			132.07000	0.13207	111,050	10.72	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			593.41000	0.59341	622,450	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,801.23000	2.80123	2,650,110	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			610.18000	0.61018	639,980	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,762.43000	2.76243	2,612,070	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			1,207.65000	1.20765	1,262,100	8.81	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			5,092.66000	5.09266	4,917,440	7.74	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			2,788.88000	2.78888	2,893,500	9.33	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			746.37000	0.74637	670,830	9.33	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			5,325.91000	5.32591	5,472,880	10.29	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			236.77000	0.23677	203,580	10.29	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			6,640.46000	6.64046	6,799,600	10.72	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			123.31000	0.12331	129,450	8.14	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			8,109.96000	8.10996	7,934,140	8.14	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			157.53000	0.15753	165,420	8.13	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,558.50000	7.55850	7,384,430	8.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			654.21000	0.65421	684,920	8.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,363.85000	4.36385	4,212,600	8.18	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.16	Call			728.31000	0.72831	761,840	8.24	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,162.11000	4.16211	4,013,680	8.24	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	Op Intere
R2032	On	03/11/2022	Bond Future	9.31	Call			108.73000	0.10873	114,130	8.15	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			8,390.05000	8.39005	8,213,490	8.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,348.89000	1.34889	1,403,350	8.64	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,990.19000	2.99019	2,862,690	8.64	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			1,507.41000	1.50741	1,566,660	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,774.68000	2.77468	2,651,970	8.71	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			434.51000	0.43451	455,960	8.06	0.00	0	78
R2032	On	03/11/2022	Bond Future	9.92	Put			5,202.78000	5.20278	5,042,270	8.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,775.83000	1.77583	1,842,750	8.83	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.67	Put			2,459.64000	2.45964	2,344,600	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,642.59000	4.64259	4,766,640	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			842.31000	0.84231	784,400	9.71	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Call			807.59000	0.80759	844,050	8.30	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			3,966.67000	3.96667	3,821,170	8.30	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			7,720.64000	7.72064	7,873,590	10.81	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			343.06000	0.34306	314,050	10.81	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Call			1,750.29000	1.75029	1,816,510	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,486.92000	2.48692	2,371,180	8.82	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			8,341.85000	8.34185	8,170,360	7.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,084.09000	5.08409	4,936,340	7.88	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call			934.42000	0.93442	973,680	7.89	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,838.16000	4.83816	4,693,260	7.89	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			191.59000	0.19159	200,980	7.82	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			9,193.47000	9.19347	9,018,700	7.82	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			263.72000	0.26372	276,390	7.83	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Put			4,209.10000	4.20910	4,073,160	8.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,235.46000	1.23546	1,284,230	8.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,174.29000	4.17429	4,038,900	8.03	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			588.53000	0.58853	614,810	7.86	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			6,131.80000	6.13180	5,973,920	7.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			855.60000	0.85560	892,010	7.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,314.30000	3.31430	3,194,310	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,819.18000	4.81918	4,939,520	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,234.43000	1.23443	1,170,610	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,198.76000	1.19876	1,246,430	8.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,244.11000	4.24411	4,107,620	8.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,217.03000	1.21703	1,265,250	8.02	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,067.36000	1.06736	1,010,060	9.27	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,928.67000	8.92867	9,083,370	10.42	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			460.71000	0.46071	431,250	10.42	0.00	0	78

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	02/02/2023	Bond Future	10.50	Call		1,429.52000	1.42952	1,483,890	8.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,838.27000	3.83827	3,708,480	8.12	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call		1,796.98000	1.79698	1,861,150	8.28	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.84	Call		5,368.17000	5.36817	5,495,030	9.27	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,322.29000	2.32229	2,394,730	8.65	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,594.01000	3.59401	3,479,610	8.65	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,345.60000	2.34560	2,418,540	8.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,566.81000	3.56681	3,452,910	8.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,369.04000	2.36904	2,442,480	8.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,539.78000	3.53978	3,426,380	8.67	0.00	0	
Total R2032 Option											0.00	0	22,48
Total For R2032											1,870,709.19	21	180,48
R2035	On	04/08/2022	Bond Future			10.92580	90.08440	10.92794	90.07141	10.14	121,073,433.60	1,344	129,18
R2035	On	03/11/2022	Bond Future			11.10196	86.90945	11.10404	86.89714	10.22	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			11.26173	88.37215	11.26375	88.36048	9.86	0.00	0	
R2035	On	04/05/2023	Bond Future			11.40846	85.44250	11.41047	85.43114	9.95	0.00	0	
Total R2035 Future											121,073,433.60	1,344	132,18
R2035	On	04/08/2022	Bond Future	9.53	Call		16.60000	0.01660	14,570	8.94	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		9,127.89000	9.12789	9,112,870	8.94	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		58.08000	0.05808	52,930	8.77	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		7,035.55000	7.03555	7,017,410	8.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		633.49000	0.63349	613,600	9.02	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		2,293.79000	2.29379	2,257,720	9.37	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		147.51000	0.14751	135,220	11.70	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		861.61000	0.86161	839,660	9.21	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,634.17000	2.63417	2,599,230	9.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		1,055.05000	1.05505	1,032,070	9.35	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,329.96000	2.32996	2,293,990	9.35	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,080.81000	1.08081	1,057,730	9.37	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,096.92000	3.09692	3,064,040	9.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,106.93000	1.10693	1,083,750	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,258.05000	2.25805	2,221,880	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		2,375.51000	2.37551	2,353,860	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,161.94000	1.16194	1,127,300	9.99	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,287.90000	7.28790	7,288,600	11.70	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		1,022.29000	1.02229	1,009,080	9.39	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,266.88000	4.26688	4,241,360	9.39	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Call		2,492.34000	2.49234	2,477,900	10.10	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,338.96000	2.33896	2,312,210	10.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	9.82	Call		188.42000	0.18842	182,560	8.96	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,291.55000	8.29155	8,273,380	8.96	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		561.78000	0.56178	551,380	8.98	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put		5,513.56000	5.51356	5,490,850	8.98	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		9,013.35000	9.01335	9,013,020	12.37	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		374.75000	0.37475	362,110	12.37	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call		2,068.13000	2.06813	2,053,330	9.96	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,746.63000	2.74663	2,719,520	9.96	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		2,245.41000	2.24541	2,230,710	10.02	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put		2,565.98000	2.56598	2,538,970	10.02	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,524.11000	2.52411	2,509,710	10.11	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,311.75000	2.31175	2,285,040	10.11	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,556.08000	2.55608	2,541,720	10.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,284.79000	2.28479	2,258,120	10.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put		6,590.75000	6.59075	6,570,700	8.83	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		1,336.13000	1.33613	1,326,080	9.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,928.03000	4.92803	4,906,310	9.04	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Put		4,131.00000	4.13100	4,108,670	9.28	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		1,837.22000	1.83722	1,826,540	9.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		4,095.68000	4.09568	4,073,330	9.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call		311.91000	0.31191	306,440	8.75	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,335.48000	9.33548	9,318,340	8.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call		753.82000	0.75382	745,440	8.83	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.06	Put		3,498.59000	3.49859	3,476,140	9.48	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		10,774.49000	10.77449	10,775,610	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		475.84000	0.47584	465,290	12.08	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		1,788.06000	1.78806	1,777,410	9.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		4,166.56000	4.16656	4,144,240	9.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		1,812.55000	1.81255	1,801,890	9.28	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		2,282.45000	2.28245	2,271,670	9.47	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,529.99000	3.52999	3,507,540	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		2,310.00000	2.31000	2,299,220	9.48	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,697.38000	2.69738	2,689,110	9.56	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,841.00000	3.84100	3,821,370	9.56	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,724.63000	2.72463	2,716,380	9.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,810.68000	3.81068	3,791,070	9.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,669.93000	2.66993	2,661,660	9.55	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,871.17000	3.87117	3,851,540	9.55	0.00	0	
Total R2035 Option											0.00	0	10,98

Contract 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 R2035											121,073,433.60	1,344	143,18	
R2037	On	04/08/2022			11.06906	81.89658	11.08676	81.78786		11.32		0.00	0	126,92
R2037	On	03/11/2022			11.23288	83.08989	11.25113	82.98034		10.86		0.00	0	
R2037	On	02/02/2023			11.38102	80.23203	11.39984	80.12150		11.07		0.00	0	
R2037	On	04/05/2023			11.52561	81.65672	11.54506	81.54482		10.64		0.00	0	
Total R2037 Future											0.00	0	126,92	
R2037	On	04/08/2022	10.10	Call			81.94000	0.08194	80,300	9.62		0.00	0	!
R2037	On	04/08/2022	10.10	Put			6,484.20000	6.48420	6,373,840	9.62		0.00	0	
R2037	On	04/08/2022	10.89	Call			1,146.54000	1.14654	1,160,450	10.76		0.00	0	
R2037	On	04/08/2022	10.89	Put			2,367.25000	2.36725	2,272,440	10.76		0.00	0	
R2037	On	04/08/2022	10.90	Call			1,173.19000	1.17319	1,187,580	10.78		0.00	0	
R2037	On	04/08/2022	11.21	Put			1,394.77000	1.39477	1,318,280	11.27		0.00	0	
R2037	On	04/08/2022	11.42	Call			2,957.26000	2.95726	3,003,190	11.56		0.00	0	
R2037	On	04/08/2022	11.42	Put			949.81000	0.94981	887,020	11.56		0.00	0	!
R2037	On	04/08/2022	10.90	Put			2,331.21000	2.33121	2,236,880	10.78		0.00	0	!
R2037	On	04/08/2022	11.95	Call			5,402.37000	5.40237	5,477,440	12.58		0.00	0	
R2037	On	04/08/2022	11.95	Put			350.64000	0.35064	316,990	12.58		0.00	0	1,0!
R2037	On	04/08/2022	10.91	Call			1,200.34000	1.20034	1,215,220	10.80		0.00	0	
R2037	On	04/08/2022	10.91	Put			2,295.74000	2.29574	2,201,900	10.80		0.00	0	
R2037	On	04/08/2022	11.21	Call			2,145.84000	2.14584	2,178,070	11.27		0.00	0	1,0!
R2037	On	03/11/2022	11.30	Call			2,578.79000	2.57879	2,616,660	10.65		0.00	0	
R2037	On	03/11/2022	11.30	Put			2,286.52000	2.28652	2,214,840	10.65		0.00	0	
R2037	On	03/11/2022	11.31	Call			2,611.25000	2.61125	2,649,550	10.66		0.00	0	
R2037	On	03/11/2022	11.31	Put			2,259.37000	2.25937	2,188,120	10.66		0.00	0	
R2037	On	03/11/2022	11.32	Call			2,643.91000	2.64391	2,682,630	10.67		0.00	0	
R2037	On	03/11/2022	11.32	Put			2,232.49000	2.23249	2,161,660	10.67		0.00	0	
R2037	On	02/02/2023	11.05	Put			4,096.75000	4.09675	4,015,310	10.63		0.00	0	
R2037	On	02/02/2023	11.03	Call			1,954.46000	1.95446	1,982,920	10.61		0.00	0	
R2037	On	02/02/2023	11.03	Put			4,168.36000	4.16836	4,086,290	10.61		0.00	0	
R2037	On	02/02/2023	11.04	Call			1,979.44000	1.97944	2,008,220	10.62		0.00	0	
R2037	On	02/02/2023	11.04	Put			4,132.30000	4.13230	4,050,550	10.62		0.00	0	
R2037	On	02/02/2023	11.05	Call			2,004.86000	2.00486	2,033,950	10.63		0.00	0	
R2037	On	04/05/2023	11.32	Call			2,723.39000	2.72339	2,760,990	10.31		0.00	0	
R2037	On	04/05/2023	11.32	Put			4,032.48000	4.03248	3,958,180	10.31		0.00	0	
R2037	On	04/05/2023	11.30	Call			2,669.04000	2.66904	2,706,050	10.29		0.00	0	
R2037	On	04/05/2023	11.30	Put			4,095.99000	4.09599	4,021,100	10.29		0.00	0	
R2037	On	04/05/2023	11.31	Call			2,696.30000	2.69630	2,733,610	10.30		0.00	0	
R2037	On	04/05/2023	11.31	Put			4,064.29000	4.06429	3,989,700	10.30		0.00	0	
Total R2037 Option											0.00	0	2,2!	

Contract 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 R2037												0.00	0	129,17
R2040	On	04/08/2022	Bond Future			11.18925	83.59222	11.19652	83.54426		11.94	0.00	0	120,30
R2040	On	03/11/2022	Bond Future			11.34853	84.81025	11.35595	84.76241		11.46	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.49284	81.73119	11.50041	81.68341		11.71	0.00	0	
R2040	On	04/05/2023	Bond Future			11.63331	83.18285	11.64108	83.13478		11.25	0.00	0	
Total R2040 Future												0.00	0	124,26
R2040	On	04/08/2022	Bond Future	9.70	Call			11.46000	0.01146	10,170	10.59	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			10,868.79000	10.86879	10,819,540	10.59	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			515.21000	0.51521	503,260	10.46	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			3,892.60000	3.89260	3,832,690	10.46	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			1,279.39000	1.27939	1,267,720	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			252.05000	0.25205	231,060	13.36	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put			2,388.81000	2.38881	2,329,180	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			1,309.04000	1.30904	1,297,500	11.14	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,351.18000	2.35118	2,291,680	11.14	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			1,339.22000	1.33922	1,327,810	11.16	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,314.17000	2.31417	2,254,800	11.16	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			6,708.19000	6.70819	6,735,160	13.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			2,753.77000	2.75377	2,756,280	11.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,534.76000	2.53476	2,489,430	11.34	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			7,668.37000	7.66837	7,692,600	13.13	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			672.64000	0.67264	649,030	13.13	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call			865.89000	0.86589	861,250	10.31	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put			5,269.45000	5.26945	5,216,970	10.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			2,132.24000	2.13224	2,131,670	11.11	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put			3,147.07000	3.14707	3,098,660	11.11	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			2,788.37000	2.78837	2,791,060	11.35	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,505.22000	2.50522	2,460,070	11.35	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			2,823.17000	2.82317	2,826,040	11.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,475.95000	2.47595	2,430,980	11.36	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,521.40000	4.52140	4,475,640	10.99	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			2,025.95000	2.02595	2,028,070	11.01	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,482.35000	4.48235	4,436,690	11.01	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,971.75000	1.97175	1,973,660	10.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,560.48000	4.56048	4,514,610	10.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,998.88000	1.99888	2,000,900	10.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			2,977.16000	2.97716	2,984,220	10.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			4,362.58000	4.36258	4,321,570	10.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,006.72000	3.00672	3,013,900	11.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040	On	04/05/2023	Bond Future	11.43	Put			4,328.68000	4.32868	4,287,790	11.00	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,947.74000	2.94774	2,954,690	10.98	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,396.71000	4.39671	4,355,590	10.98	0.00	0	
Total R2040 Option												0.00	0	4,66
Total For R2040												0.00	0	128,94
R2044	On	04/08/2022	Bond Future			11.20021	80.46239	11.21255	80.37938		12.61	0.00	0	77,31
R2044	On	03/11/2022	Bond Future			11.35064	81.63490	11.36333	81.55142		12.10	0.00	0	
R2044	On	02/02/2023	Bond Future			11.48663	78.62760	11.49968	78.54351		12.38	0.00	0	
R2044	On	04/05/2023	Bond Future			11.61857	80.02427	11.63202	79.93926		11.90	0.00	0	
Total R2044 Future												0.00	0	77,31
R2044	On	04/08/2022	Bond Future	11.08	Call			1,408.43000	1.40843	1,411,960	11.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,307.58000	2.30758	2,228,100	11.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			1,440.07000	1.44007	1,443,970	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,270.80000	2.27080	2,191,690	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			1,472.08000	1.47208	1,476,350	11.90	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,234.49000	2.23449	2,155,750	11.90	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,843.60000	2.84360	2,865,200	11.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,537.85000	2.53785	2,475,970	11.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,773.13000	2.77313	2,794,090	11.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,598.17000	2.59817	2,535,650	11.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,808.26000	2.80826	2,829,540	11.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,567.86000	2.56786	2,505,660	11.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,450.96000	4.45096	4,383,820	11.69	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,173.38000	2.17338	2,190,560	11.70	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,411.96000	4.41196	4,345,050	11.70	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			2,116.30000	2.11630	2,133,020	11.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,489.99000	4.48999	4,422,620	11.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,144.87000	2.14487	2,161,820	11.69	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			3,051.53000	3.05153	3,075,740	11.63	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			4,409.83000	4.40983	4,349,030	11.63	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			3,081.66000	3.08166	3,106,090	11.64	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,375.01000	4.37501	4,314,430	11.64	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			3,021.54000	3.02154	3,045,520	11.62	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,444.88000	4.44488	4,383,850	11.62	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	77,31
R2048	On	04/08/2022	Bond Future			11.12331	83.86885	11.12511	83.85634		12.38	0.00	0	188,71
R2048	On	03/11/2022	Bond Future			11.27101	80.66677	11.27278	80.65475		12.53	0.00	0	
R2048	On	02/02/2023	Bond Future			11.40442	82.02462	11.40613	82.01324		12.13	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
R2048	On	04/05/2023	Bond Future			11.52578	79.04620	11.52747	79.03516		12.34	0.00	0	
Total R2048 Future												0.00	0	188,75
R2048	On	04/08/2022	Bond Future	9.70	Call			12.04000	0.01204	10,410	10.79	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			11,097.21000	11.09721	11,083,070	10.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			103.81000	0.10381	95,760	10.45	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			7,014.70000	7.01470	6,994,140	10.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			246.22000	0.24622	232,280	10.74	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,471.74000	2.47174	2,430,360	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1,484.08000	1.48408	1,455,130	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,432.99000	2.43299	2,391,530	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,577.76000	5.57776	5,551,310	10.74	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1,516.72000	1.51672	1,487,710	12.00	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,394.72000	2.39472	2,353,200	12.00	0.00	0	!
R2048	On	04/08/2022	Bond Future	10.90	Call			1,207.21000	1.20721	1,179,250	11.79	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,799.16000	2.79916	2,758,690	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			1,451.82000	1.45182	1,422,950	11.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			2,819.69000	2.81969	2,802,450	12.29	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,635.15000	2.63515	2,605,890	12.29	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			2,855.86000	2.85586	2,838,670	12.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,603.72000	2.60372	2,574,510	12.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			2,892.25000	2.89225	2,875,100	12.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,572.61000	2.57261	2,543,440	12.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,530.54000	4.53054	4,505,800	11.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,248.80000	2.24880	2,235,480	11.66	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,611.91000	4.61191	4,587,210	11.66	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,277.98000	2.27798	2,264,640	11.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,571.07000	4.57107	4,546,350	11.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,307.35000	2.30735	2,293,990	11.69	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,199.91000	3.19991	3,189,420	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,374.02000	4.37402	4,352,490	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,137.04000	3.13704	3,126,520	11.97	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,445.42000	4.44542	4,423,860	11.97	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,168.56000	3.16856	3,158,050	11.98	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,409.76000	4.40976	4,388,210	11.98	0.00	0	
Total R2048 Option												0.00	0	3,45
Total For R2048												0.00	0	192,20
R209	On	04/08/2022	Bond Future			10.90146	69.60008	10.90853	69.56247		11.41	0.00	0	20,1'
R209	On	03/11/2022	Bond Future			11.05681	67.46817	11.06402	67.43063		11.47	0.00	0	4,1'
R209	On	02/02/2023	Bond Future			11.19350	68.60420	11.20084	68.56670		11.11	0.00	0	

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	04/05/2023	Bond Future			11.32438	66.67049	11.33190	66.63277		11.19	0.00	0	
Total R209 Future												0.00	0	24,25
R209	On	04/08/2022	Bond Future	10.57	Call			700.87000	0.70087	689,700	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,535.38000	2.53538	2,486,600	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			719.62000	0.71962	708,440	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,498.94000	2.49894	2,450,150	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			738.79000	0.73879	727,610	10.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,462.99000	2.46299	2,414,200	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			268.95000	0.26895	265,360	10.03	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,145.07000	6.14507	6,103,940	10.03	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			1,946.28000	1.94628	1,946,860	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,228.30000	2.22830	2,191,340	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			37.19000	0.03719	35,890	10.16	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			10,493.09000	10.49309	10,454,250	10.16	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			76.57000	0.07657	74,530	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,962.96000	8.96296	8,923,380	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,435.13000	3.43513	3,443,470	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,218.95000	1.21895	1,189,750	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			820.11000	0.82011	816,530	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,848.87000	3.84887	3,807,750	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,920.08000	1.92008	1,920,520	11.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,254.49000	2.25449	2,217,390	11.19	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,972.66000	1.97266	1,973,370	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,202.35000	2.20235	2,165,520	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,999.23000	1.99923	2,000,070	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,176.64000	2.17664	2,139,940	11.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,670.38000	3.67038	3,634,080	10.35	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,546.13000	1.54613	1,547,410	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,638.30000	3.63830	3,602,080	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,503.51000	1.50351	1,504,630	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,702.47000	3.70247	3,666,090	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,524.85000	1.52485	1,526,050	10.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,326.51000	2.32651	2,331,780	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,503.80000	3.50380	3,471,350	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,350.21000	2.35021	2,355,560	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,476.14000	3.47614	3,443,770	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,302.94000	2.30294	2,308,110	10.86	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,531.66000	3.53166	3,499,110	10.86	0.00	0	
Total R209 Option												0.00	0	28,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209											0.00	0	52,75
R210	On	04/08/2022			221.80033	221.80033	222.56204	222.56204			0.00	0	1,02
R210	On	03/11/2022			222.12733	222.12733	222.90241	222.90241			0.00	0	
R210	On	02/02/2023			225.91016	225.91016	226.70053	226.70053			0.00	0	
R210	On	04/05/2023			226.90690	226.90690	227.71330	227.71330			0.00	0	
Total R210 Future											0.00	0	1,02
Total For R210											0.00	0	1,02
R213	On	04/08/2022			10.42079	84.02785	10.43867	83.94094		8.86	588,194.95	7	26,73
R213	On	03/11/2022			10.60745	81.71226	10.62596	81.62487		8.87	0.00	0	
R213	On	02/02/2023			10.77549	83.08677	10.79468	82.99872		8.42	0.00	0	
R213	On	04/05/2023			10.93060	81.01224	10.95054	80.92319		8.57	0.00	0	
Total R213 Future											588,194.95	7	26,73
R213	On	04/08/2022	9.88	Call			353.27000	0.35327	354,470	7.97	0.00	0	
R213	On	04/08/2022	9.88	Put			3,126.16000	3.12616	3,040,450	7.97	0.00	0	
R213	On	04/08/2022	9.89	Call			364.32000	0.36432	365,680	7.98	0.00	0	
R213	On	04/08/2022	9.89	Put			3,086.51000	3.08651	3,000,960	7.98	0.00	0	
R213	On	04/08/2022	9.90	Call			375.60000	0.37560	377,140	7.99	0.00	0	
R213	On	04/08/2022	9.90	Put			3,047.14000	3.04714	2,961,770	7.99	0.00	0	
R213	On	03/11/2022	9.84	Call			544.37000	0.54437	551,690	8.10	0.00	0	
R213	On	03/11/2022	9.84	Put			4,364.42000	4.36442	4,284,350	8.10	0.00	0	47
R213	On	03/11/2022	10.37	Call			1,394.30000	1.39430	1,414,290	8.58	0.00	0	
R213	On	03/11/2022	10.37	Put			2,613.59000	2.61359	2,546,190	8.58	0.00	0	20
R213	On	03/11/2022	9.13	Call			122.19000	0.12219	122,790	8.13	0.00	0	20
R213	On	03/11/2022	9.13	Put			7,593.94000	7.59394	7,507,150	8.13	0.00	0	
R213	On	03/11/2022	9.19	Call			140.28000	0.14028	141,100	8.12	0.00	0	47
R213	On	03/11/2022	9.19	Put			7,295.76000	7.29576	7,209,190	8.12	0.00	0	
R213	On	03/11/2022	10.40	Call			1,456.81000	1.45681	1,477,690	8.61	0.00	0	
R213	On	03/11/2022	10.40	Put			2,531.97000	2.53197	2,465,460	8.61	0.00	0	
R213	On	03/11/2022	9.98	Call			721.33000	0.72133	731,370	8.23	0.00	0	
R213	On	03/11/2022	9.98	Put			3,844.23000	3.84423	3,766,880	8.23	0.00	0	20
R213	On	03/11/2022	10.19	Call			1,051.23000	1.05123	1,066,230	8.43	0.00	0	
R213	On	03/11/2022	10.19	Put			3,142.15000	3.14215	3,069,760	8.43	0.00	0	47
R213	On	03/11/2022	10.38	Call			1,414.89000	1.41489	1,435,180	8.59	0.00	0	
R213	On	03/11/2022	10.38	Put			2,586.10000	2.58610	2,519,000	8.59	0.00	0	
R213	On	03/11/2022	10.39	Call			1,435.87000	1.43587	1,456,450	8.60	0.00	0	
R213	On	03/11/2022	10.39	Put			2,559.04000	2.55904	2,492,230	8.60	0.00	0	
R213	On	02/02/2023	10.21	Put			3,881.53000	3.88153	3,810,970	7.85	0.00	0	
R213	On	02/02/2023	10.35	Put			3,459.11000	3.45911	3,391,820	7.96	0.00	0	47
R213	On	02/02/2023	9.16	Call			208.51000	0.20851	211,260	7.68	0.00	0	47

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	02/02/2023	Bond Future	9.16	Put		8,173.23000	8.17323	8,087,930	7.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		842.19000	0.84219	855,420	7.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,545.75000	4.54575	4,470,930	7.70	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		1,142.31000	1.14231	1,159,800	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		622.62000	0.62262	598,690	9.66	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,158.88000	1.15888	1,176,590	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,850.25000	3.85025	3,779,910	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,175.58000	1.17558	1,193,530	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,819.14000	3.81914	3,749,040	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,386.54000	1.38654	1,407,300	7.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,538.88000	1.53888	1,561,610	8.03	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,233.57000	3.23357	3,168,250	8.03	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,747.10000	6.74710	6,811,220	9.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,174.54000	2.17454	2,204,380	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,166.46000	3.16646	3,107,250	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,196.05000	2.19605	2,226,130	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,142.66000	3.14266	3,083,690	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,218.00000	2.21800	2,248,300	8.25	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,119.32000	3.11932	3,060,570	8.25	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											588,194.95	7	32,01
R214	On	04/08/2022	Bond Future			11.16008	66.67894	11.16708	66.64044	12.42	8,134,830.68	122	14,78
R214	On	03/11/2022	Bond Future			11.30980	64.36384	11.31694	64.32539	12.56	0.00	0	
R214	On	02/02/2023	Bond Future			11.44508	65.44707	11.45236	65.40860	12.17	0.00	0	
R214	On	04/05/2023	Bond Future			11.56847	63.31417	11.57592	63.27546	12.33	0.00	0	
Total R214 Future											8,134,830.68	122	14,78
R214	On	04/08/2022	Bond Future	10.97	Call		1,043.71000	1.04371	1,032,270	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,141.64000	2.14164	2,091,700	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,067.69000	1.06769	1,056,330	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,109.21000	2.10921	2,059,350	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,092.10000	1.09210	1,080,820	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,077.27000	2.07727	2,027,490	12.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,307.49000	2.30749	2,309,140	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,076.33000	2.07633	2,039,530	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,249.92000	2.24992	2,251,280	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,125.96000	2.12596	2,088,870	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,278.71000	2.27871	2,280,210	12.37	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,101.12000	2.10112	2,064,170	12.37	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,703.57000	3.70357	3,666,460	11.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023	Bond Future	11.09	Call		1,710.53000	1.71053	1,711,980	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,671.11000	3.67111	3,634,090	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,664.69000	1.66469	1,665,960	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,736.25000	3.73625	3,699,050	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,687.53000	1.68753	1,688,890	11.39	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,503.36000	2.50336	2,508,860	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,587.35000	3.58735	3,554,140	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,528.05000	2.52805	2,533,650	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,558.72000	3.55872	3,525,610	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,478.54000	2.47854	2,483,950	11.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,615.92000	3.61592	3,582,620	11.99	0.00	0	
Total R214 Option											0.00	0	
Total For R214											8,134,830.68	122	14,75
Total for Bond											159,277,554.48	1,799	1,263,02
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
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	

Contract 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 I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
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	

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			824.07500	824.07500	823.37200	823.37200				0.00	0	1,1
GOVI On 03/11/2022 GOVI			836.15700	836.15700	835.46500	835.46500				0.00	0	
GOVI On 02/02/2023 GOVI			850.17000	850.17000	849.49000	849.49000				0.00	0	
GOVI On 04/05/2023 GOVI			865.16000	865.16000	864.48400	864.48400				0.00	0	
Total GOVI Future										0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			41,120.00000	4.11200	48,150,000			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			41,020.00000	4.10200	48,050,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			40,920.00000	4.09200	47,950,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			150,350.00000	15.03500	157,270,000			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			150,550.00000	15.05500	157,470,000			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			150,450.00000	15.04500	157,370,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			13,400.00000	1.34000	6,600,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			13,500.00000	1.35000	6,700,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			13,300.00000	1.33000	6,500,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			116,140.00000	11.61400	122,900,000			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			116,040.00000	11.60400	122,800,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			116,240.00000	11.62400	123,000,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,11
Total for GOVI												0.00	0	1,11
AL37	On	04/08/2022	Index Future			825.72500	825.72500	825.65200	825.65200			0.00	0	
AL37	On	03/11/2022	Index Future			837.83100	837.83100	837.77900	837.77900			0.00	0	
AL37	On	02/02/2023	Index Future			851.87200	851.87200	851.84300	851.84300			0.00	0	
AL37	On	04/05/2023	Index Future			866.89200	866.89200	866.87800	866.87800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			937.21100	937.21100	935.97700	935.97700			0.00	0	
AL7T	On	03/11/2022	Index Future			950.95200	950.95200	949.72400	949.72400			0.00	0	
AL7T	On	02/02/2023	Index Future			966.88900	966.88900	965.66800	965.66800			0.00	0	
AL7T	On	04/05/2023	Index Future			983.93600	983.93600	982.71200	982.71200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			835.58300	835.58300	834.88700	834.88700			0.00	0	13
ALBI	On	03/11/2022	Index Future			847.83300	847.83300	847.15000	847.15000			0.00	0	
ALBI	On	02/02/2023	Index Future			862.04200	862.04200	861.37100	861.37100			0.00	0	
ALBI	On	04/05/2023	Index Future			877.24100	877.24100	876.57400	876.57400			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			318.15000	318.15000	319.87800	319.87800			0.00	0	48
IGOV	On	03/11/2022	Index Future			322.89200	322.89200	324.65400	324.65400			0.00	0	
IGOV	On	02/02/2023	Index Future			328.37900	328.37900	330.18000	330.18000			0.00	0	
IGOV	On	04/05/2023	Index Future			334.24400	334.24400	336.08300	336.08300			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	62
JIBAR f	On	18/05/2022	Jibar Future			4.52800	95.47200	4.49000	95.51000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.93100	95.06900	4.96000	95.04000			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			5.10900	94.89100	5.09500	94.90500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.49300	94.50700	5.49000	94.51000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.60300	94.39700	5.61500	94.38500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.97900	94.02100	5.97500	94.02500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.45700	93.54300	6.49000	93.51000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023 Jibar Future			6.99300	93.00700	6.99500	93.00500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.35900	92.64100	7.36500	92.63500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.65300	92.34700	7.65500	92.34500			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.67800	92.32200	7.73000	92.27000			0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.92400	92.07600	7.95000	92.05000			0.00	0	
Total Jibar Future									0.00	0	31
Total For JIBAR FUTURE									0.00	0	31
Total for Jibar									0.00	0	31
Total for Derivatives :									159,277,554.48	1,799	1,265,08
ABCPI3 On 07/12/2023 Spot Bond			2.36800	325.17211	2.36800	325.08850			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.02030			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.08573			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.69127	9.65000	103.66443			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.51500	91.48803	11.51500	91.45989			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.36858			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.04939			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.54613			0.00	0	
Total ABFN16 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 ABFN16									0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.86823			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.28942			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.89343			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.98900			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.44930			0.00	0	300,000,00
Total ABFN25 SPOT									0.00	0	300,000,00
Total For ABFN25									0.00	0	300,000,00
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.78980			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.91368			0.00	0	632,500,00
Total ABFN28 SPOT									0.00	0	632,500,00
Total For ABFN28									0.00	0	632,500,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.83967			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.72286			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.31184			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.44816			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.46402			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.02396				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.35928				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.06111				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.13944				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.25503				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.61238				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.50609				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.51896				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.52819				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.85242				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.04673				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.91573				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.92049				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.28659				0.00	0	260,000,00
Total ABFN50 SPOT										0.00	0	260,000,00
Total For ABFN50										0.00	0	260,000,00
ABFN5! On 30/03/2028 Spot Bond					0.00000	100.82686				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5! On 30/03/2031 Spot Bond					0.00000	100.62739				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5! On 14/02/2025 Spot Bond					0.00000	100.02849				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5! On 14/02/2027 Spot Bond					0.00000	100.02940				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5! On 14/02/2029 Spot Bond					0.00000	100.03021				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.39509				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.26202				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.50433				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.92542				0.00	0	
Total ABJ04 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 ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.98012				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.96951				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.73000	6.73000	6.73000	150.59662				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	37.62817	100.00000	37.53813				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.48000	2.48000	2.48000	159.78111				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.52400	3.52400	3.52400	210.97528				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	238.37229				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	102.16555				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.31500	8.31500	8.31500	112.45609				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	99.92403	5.55000	99.93921				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	102.12965	5.59000	102.11441				0.00	0	2,000,00
Total ABS15 SPOT										0.00	0	2,000,00
Total For ABS15										0.00	0	2,000,00
ABS16 On 11/11/2025 Spot Bond			8.00500	107.35482	8.00500	107.33192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.72500	108.40613	8.72500	108.38097				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	106.30969	6.03000	106.29253				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.95400	104.66806	7.95400	104.64587				0.00	0	3,000,00
Total ABS7 SPOT										0.00	0	3,000,00
Total For ABS7										0.00	0	3,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.00701	100.00000	12.97838				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.47800	329.43155	1.47800	329.35483				0.00	0	20,000,00
Total ABSI2 SPOT										0.00	0	20,000,00
Total For ABSI2										0.00	0	20,000,00
ABX01 On 10/07/2024 Spot Bond			11.19000	11.19000	11.19000	103.34961				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.07342				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.04241				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.88866				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.03962				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.03962				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	101.06603				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.06603				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.85998				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.32740				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.98996				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.86585				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.00324				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.22146				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.59324				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.82156				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.62939				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.77624				0.00	9,000,000	7,000,000
Total AGT01 SPOT										0.00	9,000,000	7,000,000

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 AGT01									0.00	9,000,000	7,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	106.19285			0.00	6,000,000	5,000,000
Total AGT02 SPOT									0.00	6,000,000	5,000,000
Total For AGT02									0.00	6,000,000	5,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	105.21396			0.00	0	0
Total AGT03 SPOT									0.00	0	0
Total For AGT03									0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	103.91890			0.00	0	0
Total AGT04 SPOT									0.00	0	0
Total For AGT04									0.00	0	0
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.45942			0.00	0	0
Total AH2A11 SPOT									0.00	0	0
Total For AH2A11									0.00	0	0
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.47500			0.00	0	0
Total AH2A21 SPOT									0.00	0	0
Total For AH2A21									0.00	0	0
AH2A3' On 18/07/2026 Spot Bond			8.61500	99.52214	8.61500	99.49895			0.00	0	0
Total AH2A31 SPOT									0.00	0	0
Total For AH2A31									0.00	0	0
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.49856			0.00	0	0
Total AH2B11 SPOT									0.00	0	0
Total For AH2B11									0.00	0	0
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.57701			0.00	0	0
Total AH2C11 SPOT									0.00	0	0
Total For AH2C11									0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	100.67488			0.00	0	0
Total AHF2D1 SPOT									0.00	0	0
Total For AHF2D1									0.00	0	0
AHF2O On 18/04/2023 Spot Bond					0.00000	100.41812			0.00	0	0
Total AHF2O2 SPOT									0.00	0	0
Total For AHF2O2									0.00	0	0
AHF5A' On 21/08/2023 Spot Bond					0.00000	99.92065			0.00	0	0
Total AHF5A2 SPOT									0.00	0	0
Total For AHF5A2									0.00	0	0
AHF5A' On 21/08/2023 Spot Bond			6.75000	106.04831	6.75000	106.02887		2,160,000,000,000.00	320,000,000	160,000,000	

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 AHF5A3 SPOT									2,160,000,000,000.00	320,000,000	160,000,000
Total For AHF5A3									2,160,000,000,000.00	320,000,000	160,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	99.92535			0.00	0	140,000,000
Total AHF5A4 SPOT									0.00	0	140,000,000
Total For AHF5A4									0.00	0	140,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	99.91662			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.91126			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.34134			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	99.98872			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.33288			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.91654			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.91116			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.87365			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.06415			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.14960			0.00	0	
Total AHF7A2 SPOT									0.00	0	
Total For AHF7A2									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B On 21/08/2025 Spot Bond					0.00000	99.91385				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.91587				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.90848				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91103				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.34078				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.86966				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	104.12301	7.75000	104.10138				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.19700	101.68082	8.19700	106.27197				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.33000	88.06734	12.33000	93.02008				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.55400	189.49146	5.55400	189.42663				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.02676				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.94945				0.00	0	
Total APF07 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 APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.39854				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.15125				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.20445				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.88482				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.18740				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77000	253.75936	4.77000	253.67767				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.27000	220.73150	5.27000	220.65748				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.39400	201.46422	4.39400	201.40154				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.14678				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.88252				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.76500	117.57204	4.76500	117.53413				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.91078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.92352				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.01116				0.00	800,000,000	400,000,000
Total ASN204 SPOT										0.00	800,000,000	400,000,000
Total For ASN204										0.00	800,000,000	400,000,000
ASN20 On 24/08/2025 Spot Bond					0.00000	103.47567				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.31343				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.14369				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.91553				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.03280				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.96601				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.91689				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.15089				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.93762				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.98064				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.95700				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	110.94780				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	102.70565				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.10093				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.24525				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.15843				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.36603				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.87500	115.98458	4.87500	115.94683				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.99612				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.91072				0.00	0	18,700,00
Total ASN346 SPOT										0.00	0	18,700,00
Total For ASN346										0.00	0	18,700,00
ASN35(On 20/06/2024 Spot Bond					0.00000	100.97105				0.00	1,920,000,000	960,000,00
Total ASN351 SPOT										0.00	1,920,000,000	960,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	1,920,000,000	960,000,000
ASN35 On 20/06/2024 Spot Bond					0.00000	100.95731				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.95731				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.34414				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.34376				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.12612				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.67016				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.45994				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.07369				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.07369				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.50720				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.94795				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.96932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.02563				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.94174				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.09693				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.17167				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.72035				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.88651				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.91275				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.17417				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.66045				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.51375				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.45166				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.45560				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	102.75088				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	102.30560				0.00	0	400,000,00
Total ASN470 SPOT										0.00	0	400,000,00
Total For ASN470										0.00	0	400,000,00
ASN47(On 31/07/2023 Spot Bond					0.00000	100.28395				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.32891				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.72980				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.27626				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	107.39930				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	102.24831				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.67235				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.96666				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.96666				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	101.26202				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			10.01000	100.02170	10.01000	99.99487			60,060,000,000.00		6,000,000	4,000,000
Total ASN508 SPOT									60,060,000,000.00		6,000,000	4,000,000
Total For ASN508									60,060,000,000.00		6,000,000	4,000,000
ASN509 On 21/12/2026 Spot Bond			9.19000	99.62011	9.19000	99.59553			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN510 On 21/12/2026 Spot Bond			9.74000	98.39506	9.74000	98.36936			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN511 On 21/12/2026 Spot Bond			9.74000	98.39506	9.74000	98.36936			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.68120	9.10000	102.65606			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN525 On 31/07/2024 Spot Bond			11.05000	103.26087	11.05000	103.23020			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN530 On 31/07/2024 Spot Bond			11.00000	103.24627	11.00000	103.21574			0.00		0	
Total ASN530 SPOT									0.00		0	
Total For ASN530									0.00		0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.10022	10.50000	103.07108			0.00		0	
Total ASN532 SPOT									0.00		0	
Total For ASN532									0.00		0	
ASN538 On 31/01/2024 Spot Bond			10.50000	103.10022	10.50000	103.07108			0.00		0	
Total ASN538 SPOT									0.00		0	
Total For ASN538									0.00		0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.82928			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.24869				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.90057				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.12945	10.60000	103.10003				0.00	0	600,000,00
Total ASN545 SPOT										0.00	0	600,000,00
Total For ASN545										0.00	0	600,000,00
ASN545 On 31/01/2024 Spot Bond			10.47000	100.33222	10.47000	103.06240				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.11483	10.55000	103.08555				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.09092				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.41212				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.28815				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.81830				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.91075				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.25090				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.89204				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.51547				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	102.72568	9.22000	102.70011				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.59554				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.49620				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.39534				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.39105				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.75399				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.85393				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.29931				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.08198				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.23721				0.00	0	
Total ASN613 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.01108				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.82686				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.15728				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.95987				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.70883				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.78504				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.08148				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.18353				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.40770				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.28823				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.24210				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.67226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.98544				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.84374				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.98181				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.80418				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.90760				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.13548				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.18198				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.58133				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.71015				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.96674				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.31453				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.28460				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66981				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27724				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.02694				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.03469				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.92625				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.16214				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.12022				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.98024				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.99846				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.47396				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.68119				0.00	0	
Total ASN717 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 ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.75315				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.16234				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.48843				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.30939				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.27526				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.55935				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.99476				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.98815				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.00367				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.84069				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.26079				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN751 On 31/05/2022 Spot Bond					0.00000	101.23658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.27164				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.20241				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.44380	9.44380	9.44380	108.11452				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.47410				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	102.42918				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.08628				0.00	120,000,000	60,000,000
Total ASN797 SPOT										0.00	120,000,000	60,000,000
Total For ASN797										0.00	120,000,000	60,000,000
ASN80: On 08/06/2022 Spot Bond					0.00000	100.94342				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.29527				0.00	0	673,450,000
Total ASN803 SPOT										0.00	0	673,450,000
Total For ASN803										0.00	0	673,450,000
ASN80: On 31/01/2027 Spot Bond					0.00000	100.25879				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.25923				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.23639				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80 On 21/12/2026 Spot Bond					0.00000	100.99189				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 01/07/2022 Spot Bond					0.00000	100.69109				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.84093				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81 On 01/07/2022 Spot Bond					0.00000	100.71105				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.73724				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.62877				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.67332				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	100.54136				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.66789				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.80213				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.79999				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.69133				0.00	0	
Total ASN831 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 ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.59463				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.59463				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.55194				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.47848				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.45230				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.44865				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.44865				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.45883				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.86968				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.31352				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.31648				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.32534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.37007				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.36751				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	25,000,000,000
Total ASN851 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ASN851									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
ASN851 On 20/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.92775			0.00	0	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.24880			0.00	0	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.91910			0.00	0	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.75591			0.00	0	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.90000	99.61082	6.90000	99.59236			0.00	0	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.72438			0.00	0	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.46677			0.00	0	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.15763				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	103.29988				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.80000	11.80000	11.80000	102.71746				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.05055				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.91248				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.91314				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.85377				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.31390				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.89358				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.12696				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.22285				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.45642				0.00	0	
Total BAYA82 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 BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.34876				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.15675				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.22184				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.21547				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.38999				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.18275				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.60573				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.35887				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.12524				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.15734				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.12483				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.38427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.68583				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.41708				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.38510				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.57908				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.76058				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.38465				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.74500	8.74500	8.74500	97.81338				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.24983				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.55924				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.24916				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX34 On 14/08/2024 Spot Bond					0.00000	100.03307				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.28242				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.32966				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.16800				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.21139				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.20810				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	103.55534	7.74000	103.53388				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.62272				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.84793				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.80551				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.69729				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.55749				0.00	0	
Total BGL19 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 BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.01726				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.98791				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.45347				0.00	1,000,000,000	14,920,000,00
Total BID10 SPOT										0.00	1,000,000,000	14,920,000,00
Total For BID10										0.00	1,000,000,000	14,920,000,00
BID11 On 15/11/2023 Spot Bond			6.49000	104.45035	6.49000	104.43221				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.98451				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.08896				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.52495				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.41589				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.36198				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.69099				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.13700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.13700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.77100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.29800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	101.13918				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	101.06546				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.63322				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
Total BNPP20 SPOT										0.00	0	200,000,000,00
Total For BNPP20										0.00	0	200,000,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.74390				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.14590				0.00	1,420,000,000	710,000,00
Total BPPF19 SPOT										0.00	1,420,000,000	710,000,00
Total For BPPF19										0.00	1,420,000,000	710,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.75866				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.23909				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.03561				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.36452				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.77787				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.22732				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.23543				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.98284				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.11975				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.20905				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	100.86691				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.36770				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.62169				0.00	0	
Total CBL29 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 CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.28679			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.24000	109.50783	8.24000	109.48354			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.49000	110.83731	8.49000	110.81199			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.09000	106.99756	9.09000	106.97172		363,600,000,000.00	40,000,000	10,000,00	
Total CCT03 SPOT								363,600,000,000.00	40,000,000	10,000,00	
Total For CCT03								363,600,000,000.00	40,000,000	10,000,00	
CCT04 On 17/07/2027 Spot Bond			10.51000	10.51000	10.51000	102.58072		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.35280		0.00	0	0	
Total CGR42 SPOT								0.00	0	0	
Total For CGR42								0.00	0	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.73454		0.00	0	0	
Total CGR46 SPOT								0.00	0	0	
Total For CGR46								0.00	0	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.71669		0.00	0	0	
Total CGR47 SPOT								0.00	0	0	
Total For CGR47								0.00	0	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.53362		0.00	0	0	
Total CGR50 SPOT								0.00	0	0	
Total For CGR50								0.00	0	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.56443		0.00	0	0	
Total CGR51 SPOT								0.00	0	0	
Total For CGR51								0.00	0	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.92241	4.77000	103.31000		0.00	0	0	
Total CLN315 SPOT								0.00	0	0	
Total For CLN315								0.00	0	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.99698				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.50500	106.83457	7.50500	106.81318				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.19800	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.27392				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.40238				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	104.82046				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.99105	10.98000	100.96171				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	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	113.76469	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN386 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.98062				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.03416				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.03389				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.18000	149.08176	5.18000	149.03199				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.62000	147.41521	5.62000	147.36427				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.98002				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			6.75000	103.23855	6.75000	103.21971				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.13437				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.56087				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.15000	108.13556	7.15000	108.11492				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.06398				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.67578				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.71078				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.26173				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.61927				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.23739				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.84530				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	98.08112				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.67827	9.96000	101.65140				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.48552	10.01000	100.45915				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.87222				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.65497	9.60000	103.62801				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.10922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.85177				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.70327	9.20000	101.67835				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.83103				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.60714				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.80988				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	99.97405				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.10922				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.05833				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.52232				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.97000	104.44195	9.97000	104.41387				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.82478				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.39021				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.58912				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.66800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.36588				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.12950				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.44000	104.37557	9.44000	104.34898				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.49000	102.79645	9.49000	102.77056				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.58000	101.87206	9.58000	101.84616				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.14448				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.03493				0.00	0	
Total CLN556 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.10582				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.89688				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.64795				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	124.92700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.12828				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.02329	10.19000	100.07554				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.44000	102.28370	9.44000	102.25807				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.48034				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.07037				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.43627				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.30050				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.12170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.67000	101.08369	9.67000	101.05775				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.11067				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.12226				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.09978				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.15129				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.50246				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.80297				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.14049				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.29028				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.26874				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.50855				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	101.28338				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.85022				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.19888				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.02003				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.04158				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.39482				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.01193				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.60000	151.87362	3.60000	122.27140				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.62867				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.85307				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.42509				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.85166				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.76112				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.10094				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.04158				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.04158				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.44103				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.20444				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.10113				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.36325				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.51843				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.91712				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.47401	9.32000	100.44901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.41652				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.65448				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.21990				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	99.91989				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.62115				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.77770				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.20801				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.34242				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	101.35165				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.32110				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.40762				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.39644				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.71000	104.32565	6.71000	104.30663				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	99.98089				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	90.57482				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.39000	62.92307	12.39000	83.20115				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	99.99891				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.14000	100.56924	10.14000	100.54176				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.98098				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2022 Spot Bond					0.00000	99.94869				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.80562				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.37898				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.72367				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.92052				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.98106				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.27434				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.97939				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.46185				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.92011				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.02325				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.56042				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.02491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.12032				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.32199				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.98106				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.98455				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.98106				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.17457				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.19441				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.54349				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.25900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.22000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	141.89000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.58657				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.89859				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.97738				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.07211				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.68262				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.40572				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.97911				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.19397	152.90000	4.19397	124.21958				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.19397	152.90000	4.19397	124.22038				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	99.97869				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.97758				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.98004				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.52616				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.81884				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.13142				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.93982				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.96466				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.32676				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.13515				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.13494				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.00332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.83759				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.00348				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.02135				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.29996				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	84.77362				0.00	0	300,000,00
Total CLN698 SPOT										0.00	0	300,000,00
Total For CLN698										0.00	0	300,000,00
CLN698 On 21/12/2026 Spot Bond					0.00000	105.19167				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.20778				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.11151				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	85.49130				0.00	0	400,000,00
Total CLN702 SPOT										0.00	0	400,000,00
Total For CLN702										0.00	0	400,000,00
CLN702 On 12/02/2025 Spot Bond					0.00000	100.47355				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	86.86778				0.00	0	400,000,00
Total CLN705 SPOT										0.00	0	400,000,00
Total For CLN705										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	99.97702				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.12345				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.98145				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.26303				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.50731				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.99107				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.09373				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.98766				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.98766				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.98766				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	82.29679				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.02140				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN72 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.28895				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.61292				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.16202				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.32673				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.91163				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.91163				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.91163				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92715				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92715				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92715				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.83932				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.88369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.52619				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.03996				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.56225				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.08161				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.12810				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.09200				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	94.22530				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.98134				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.03621				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.20675				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.55103				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.62895				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.00342				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.29122				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.11417				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.75660				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.16722				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.64516				0.00	0	
Total CLN755 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 CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.61017				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.56419				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.71387				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.25710				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.38817				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.92024				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.16722				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.04853				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.57320				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.95530				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.25385				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.20395				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.77540				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.30208				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	118.43267				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.45149				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.75358				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN779 On 31/01/2027 Spot Bond					0.00000	100.25271				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.25474				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.55445				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.29319				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.26486				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.26932				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.96213				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.87915				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.96213				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.01847				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	102.88215				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	
Total CLN790 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 CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	137,000,00
Total CLN792 SPOT										0.00	0	137,000,00
Total For CLN792										0.00	0	137,000,00
CLN792 On 05/09/2022 Spot Bond					0.00000	100.18369				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.96219				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.29344				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.29508				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.29508				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.51056				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.32925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.25595				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.65571				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.29723				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.37396				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.26891				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.01272				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.74500	97.83625	8.74500	97.81338				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.02117				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.52393				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.11760				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN813 On 04/10/2022 Spot Bond					0.00000	100.98496				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.98496				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.29332				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.29354				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.29723				0.00	0	134,000,00
Total CLN817 SPOT										0.00	0	134,000,00
Total For CLN817										0.00	0	134,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.25275				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.43101				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.25954				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.27064				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	109.57404	8.09000	109.55017				0.00	0	
Total COJ05 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 COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.71000	107.05253	10.71000	107.02184			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.15000	106.38381	9.15000	106.35766			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.58500	102.39606	7.58500	102.37523			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.50000	91.87889	12.50000	91.84845			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.09000	97.23208	11.09000	97.20325			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	107.45639			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.44407			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.37483			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.92179			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.18948			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.84000	9.84000	9.84000	101.26447		1,613,760,000,000.00	164,000,000	82,000,000	
Total DSY03 SPOT								1,613,760,000,000.00	164,000,000	82,000,000	
Total For DSY03								1,613,760,000,000.00	164,000,000	82,000,000	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.52279		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.22653				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.01000	104.43758	7.01000	104.41770				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	59.94781	100.00000	59.81366				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.94781	100.00000	59.81366				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	105.86992	7.53000	105.84831				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	102.38047	9.69000	102.35371				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.38047	9.69000	102.35371				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.04000	100.42916	10.04000	100.40199				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.49000	91.78248	12.49000	91.75176				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	102.47995	10.10000	102.45206				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.47995	10.10000	102.45206				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	101.32541				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.42148				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.24585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.57868				0.00	0	20,000,00
Total DVF25 SPOT										0.00	0	20,000,00
Total For DVF25										0.00	0	20,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.74862				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.38640				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.14299				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.84779				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.60642				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.22240				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.30978				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.23407				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.44729				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.77545				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.20424				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.24772				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	106.62237	7.06000	106.60227				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03000	114.88987	5.03000	114.85226				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.76500	104.23813	4.76500	104.20451				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	141.23397	2.25000	141.19806				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.81900	152.80255	3.81900	152.75742				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.67600	140.64927	3.67600	140.60805				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.71900	137.39128	3.71900	137.35086				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	118.76957	4.72000	118.73147				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.73500	106.37980	4.73500	106.34558				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	141.23397	2.25000	141.19806				0.00	0	
Total EL36/I2038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	155.71704				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.20325				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	
ELN005 On 09/06/2025 Spot Bond					0.00000	118.77645				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.89725				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	115.37292				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.22428				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	103.41630				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN012 On 21/05/2024 Spot Bond					0.00000	105.09749				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN013 On 09/12/2024 Spot Bond					0.00000	86.93257				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN014 On 17/02/2023 Spot Bond					0.00000	91.11560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	93.55264				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.15000	100.22667	10.15000	100.19972				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.15000	12.15000	12.15000	92.51660				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.20000	12.20000	12.20000	96.64636				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			10.24000	10.24000	10.24000	104.09339				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.24000	10.24000	10.24000	104.25353				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.17500	12.17500	12.17500	75.36590				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.48000	11.48000	11.48000	101.98076				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.17500	12.17500	12.17500	96.22750				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.28185				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	101.14123				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.07342				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.04711				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.14730				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.32942				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.79431				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.20992				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.06893				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.12751				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.98921				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.19757				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.79391				0.00	0	
Total EQT003 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 EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.47135				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.28784				0.00	0	8,100,000,00
Total EQT005 SPOT										0.00	0	8,100,000,00
Total For EQT005										0.00	0	8,100,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.24694				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.91732				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.65589				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.12710				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.50346				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.26144				0.00	0	9,900,000,00
Total ERS3B7 SPOT										0.00	0	9,900,000,00
Total For ERS3B7										0.00	0	9,900,000,00
ERS3B On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	4,600,000,00	
Total ERS3B8 SPOT									10,000,000,000,000.00	10,000,000,000	4,600,000,00	
Total For ERS3B8									10,000,000,000,000.00	10,000,000,000	4,600,000,00	
ERS3B On 17/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			657,800,000,000,000.00	16,578,000,000	7,900,000,00	
Total ERS3B9 SPOT									17,800,000,000,000.00	16,578,000,000	7,900,000,00	
Total For ERS3B9									17,800,000,000,000.00	16,578,000,000	7,900,000,00	
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.27389				0.00	0	3,500,000.00
Total ERS3C7 SPOT										0.00	0	3,500,000.00
Total For ERS3C7										0.00	0	3,500,000.00
ERS3C On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			420,000,000,000.00	4,200,000,000	2,100,000,000	2,100,000.00
Total ERS3C8 SPOT									20,000,000,000,000.00	4,200,000,000	2,100,000,000	2,100,000.00
Total For ERS3C8									20,000,000,000,000.00	4,200,000,000	2,100,000,000	2,100,000.00
ERS3C On 17/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	4,800,000,000	2,400,000,000	2,400,000.00
Total ERS3C9 SPOT									20,000,000,000,000.00	4,800,000,000	2,400,000,000	2,400,000.00
Total For ERS3C9									20,000,000,000,000.00	4,800,000,000	2,400,000,000	2,400,000.00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.33613			0.00	38,188,700,000	17,246,000,000	17,246,000.00
Total ERS25 SPOT									0.00	38,188,700,000	17,246,000,000	17,246,000.00
Total For ERS25									0.00	38,188,700,000	17,246,000,000	17,246,000.00
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0	0
Total ERS26 SPOT									0.00	0	0	0
Total For ERS26									0.00	0	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.21165			0.00	0	19,380,000,000	19,380,000.00
Total ERS27 SPOT									0.00	0	19,380,000,000	19,380,000.00
Total For ERS27									0.00	0	19,380,000,000	19,380,000.00
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01663			0.00	0	0	0
Total ERS28 SPOT									0.00	0	0	0
Total For ERS28									0.00	0	0	0
ERSA2 On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			475,000,000,000,000.00	104,750,000,000	43,100,000,000	43,100,000.00
Total ERS29 SPOT									25,000,000,000,000.00	104,750,000,000	43,100,000,000	43,100,000.00
Total For ERS29									25,000,000,000,000.00	104,750,000,000	43,100,000,000	43,100,000.00
ERSA3 On 17/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			535,500,000,000,000.00	85,355,000,000	34,400,000,000	34,400,000.00
Total ERS30 SPOT									25,500,000,000,000.00	85,355,000,000	34,400,000,000	34,400,000.00
Total For ERS30									25,500,000,000,000.00	85,355,000,000	34,400,000,000	34,400,000.00
ES23 On 25/01/2023 Spot Bond			6.36000	105.53387	6.36000	105.51562			0.00	0	1,307,445,000	1,307,445.00
Total ES23 SPOT									0.00	0	1,307,445,000	1,307,445.00
Total For ES23									0.00	0	1,307,445,000	1,307,445.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.12068	10.00000	103.09288			0.00	0	0	0
Total ES23/R2023 SPOT									0.00	0	0	0
Total For ES23/R2023									0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			9.24000	96.55174	9.24000	96.52792			4,219,187,280,000.00	456,622,000	4,756,726,400
Total ES26 SPOT									4,219,187,280,000.00	456,622,000	4,756,726,400
Total For ES26									4,219,187,280,000.00	456,622,000	4,756,726,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99368	7.85000	100.97244			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.69500	75.33410	11.70000	75.28569			39,385,766,080,000.00	3,367,744,000	2,510,607,500
Total ES33 SPOT									39,385,766,080,000.00	3,367,744,000	2,510,607,500
Total For ES33									39,385,766,080,000.00	3,367,744,000	2,510,607,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.30899	7.50000	101.28872			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.08000	73.76752	12.08500	73.71490			16,574,272,192,000.00	1,372,042,400	5,476,583,100
Total ES42 SPOT									16,574,272,192,000.00	1,372,042,400	5,476,583,100
Total For ES42									16,574,272,192,000.00	1,372,042,400	5,476,583,100
ES42/R On 25/04/2042 Spot Bond			8.50000	100.54735	8.50000	100.52449			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	101.09253			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.13928			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15218			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.96822			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.21890			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.03245			0.00	0	
Total FIFB17 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 FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.31611				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.52687				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.22198				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.23602				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.91884				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.91357				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.91227				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.08058				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.02297				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.15157				0.00	6,000,000	4,000,000
Total FRB24 SPOT										0.00	6,000,000	4,000,000
Total For FRB24										0.00	6,000,000	4,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.44543				0.00	6,000,000	4,000,000

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 FRB25 SPOT										0.00	6,000,000	4,000,00
Total For FRB25										0.00	6,000,000	4,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.87920				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.82000	109.24060	8.82000	109.21471				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.13020				0.00	0	1,810,000,00
Total FRB28 SPOT										0.00	0	1,810,000,00
Total For FRB28										0.00	0	1,810,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.35424				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.74000	98.75041	8.74000	98.72733			52,440,000,000.00		6,000,000	4,000,00
Total FRB30 SPOT									52,440,000,000.00		6,000,000	4,000,00
Total For FRB30									52,440,000,000.00		6,000,000	4,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	99.90107				0.00	0	2,460,950,00
Total FRB31 SPOT										0.00	0	2,460,950,00
Total For FRB31										0.00	0	2,460,950,00
FRBI23 On 07/12/2023 Spot Bond			2.37800	325.12467	2.37800	325.04101			46,133,200,000,000.00		19,400,000,000	7,100,000,00
Total FRBI23 SPOT									16,133,200,000,000.00		19,400,000,000	7,100,000,00
Total For FRBI23									16,133,200,000,000.00		19,400,000,000	7,100,000,00
FRBI25 On 31/01/2025 Spot Bond			2.48500	2.48500	2.48500	159.76034				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.59400	210.24699	3.59400	210.18606				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	111.33217				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	232.03605				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			4.98000	99.96085	4.98000	99.92818				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.02000	101.10527	5.02000	101.07197				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.06000	8.06000	8.06000	82.62492				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.14000	8.14000	8.14000	81.72019				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	154.49253				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	101.95438				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.23816				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.32885				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	102.83228				0.00	0	
Total FRC272 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 FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	99.91991				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.08155				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	117.19087				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.15920				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.97929				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	115.10124				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.95269				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.21809				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.03314				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC297 On 14/05/2024 Spot Bond					0.00000	100.03369				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	101.57473				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.43175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300: On 11/11/2024 Spot Bond					0.00000	101.87792				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302: On 31/05/2024 Spot Bond					0.00000	101.60273				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303: On 06/11/2023 Spot Bond					0.00000	100.98028				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	101.22468				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.71511				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.93401				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.06280				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.15905				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.74433				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.16571				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.33277				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC318 On 20/12/2024 Spot Bond					0.00000	101.05039				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.15880				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.29754				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.07346				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.71325				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.56135				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.75321				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.26960				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.19547				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.46861				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.84459				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.83554				0.00	0	
Total FRC337 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.48763				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.34536				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.35735				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.97229				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.50009				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.23924				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.75410				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.49846				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.41136				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.34535				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.45168				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.69618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.41759				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.48518				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.43114				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.43365				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.15846				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.48632				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.33998				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.80604				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.12873				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.87608				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	102.15638				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.54579				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.55094				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.61250				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.62008				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.44075				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.43888				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	102.68970				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.71979				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.40890				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.40122				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.96803				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.16687				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.08903				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.02952				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.02952				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.02954				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.02954				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.37499				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.45567				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.25405				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.45567				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.13988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.03060				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.37495				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.46402				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.99826				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.49910				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.68428				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.19484				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.14889				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC405 On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	107.71257	4.45000	107.67895				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.61500	119.77871	4.61500	119.74056				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.55692				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.67871				0.00	0	360,000,00
Total FRJ23 SPOT										0.00	0	360,000,00
Total For FRJ23										0.00	0	360,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.42105				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.20601				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.83574				0.00	0	1,020,460,00
Total FRJ26 SPOT										0.00	0	1,020,460,00
Total For FRJ26										0.00	0	1,020,460,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.45175				0.00	0	880,000,00
Total FRJ27 SPOT										0.00	0	880,000,00
Total For FRJ27										0.00	0	880,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.42712				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.41752				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.75785				0.00	0	
Total FRJ29 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 FRJ29										0.00	0	
FRJ29€ On 20/04/2024 Spot Bond					0.00000	100.43849				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.90030				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.20800	4.20800	4.20800	109.05183				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.58500	4.58500	4.58500	120.18775				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.98148				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.72500	118.15571	4.72500	118.11773				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.72000	232.00480	4.72000	231.93041				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.86500	116.12783	4.86500	116.09007				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	231.29782				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.33000	156.34323	3.33000	156.29889				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	108.10772	3.70500	108.07596				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.66500	119.03772	4.66500	118.99965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.87000	228.86255	4.87000	228.78825				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.92000	227.82657	4.92000	227.75231				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.86000	158.25575	2.86000	158.21287				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.95000	227.20770	4.95000	227.13346				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.86500	116.12783	4.86500	116.09007				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.20400	203.51156	4.20400	203.44925				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.61500	105.94741	5.61500	105.91082				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.09400	204.70771	4.09400	204.64565				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.15400	204.05427	4.15400	203.99208				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.46000	216.99212	5.46000	216.91825				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.56500	106.59183	5.56500	106.55516				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	116.09007				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.84500	116.41497	4.84500	116.37719				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.96400	206.13174	3.96400	206.06996				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.23000	221.52869	5.23000	221.45464				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.09400	204.70771	4.09400	204.64565				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.09400	204.70771	4.09400	204.64565				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.49500	211.36392	3.49500	211.30324				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.63000	155.13710	3.63000	155.09182				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44400	200.92936	4.44400	200.86658				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.48400	200.50264	4.48400	200.43978				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.60000	155.25721	3.60000	155.21201				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.95900	206.18672	3.95900	206.12496				0.00	0	
Total FRS152 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 FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.49400	4.49400	4.49400	200.33323				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.44945				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.46972				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.51301				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.03329				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.94009				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	173.20192				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	131.17129				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	172.27042				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	143.63711				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.19566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.22199				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.10672				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.32824				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.58075				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.84855				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.26414				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	100.97229				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	100.52885				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	100.03428				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	106.34932				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.88168				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.83144				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.75003				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	68.46713				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.86576				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	105.52993				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.76905				0.00	0	
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	95.86570				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.17384				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	104.20328				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.36772				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.65106				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 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	100.94646				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	105.33046				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.95305				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	101.62804				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.20377				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS272 On 21/07/2022 Spot Bond					0.00000	97.13335				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.94777				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.00000				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	101.17434				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.32602				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	101.22846				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.00123				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	98.91028				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	98.91028				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.38388				0.00	0	
Total FRS286 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 FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.85012				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.38900	11.38900	11.38900	92.76997				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.83482				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	85.45377				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.00813				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS301 SPOT										0.00	0	20,000,000.00
Total For FRS301										0.00	0	20,000,000.00
FRS36 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	328.37980				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.41000	329.76013	1.41000	329.68395				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	329.63552				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.22806				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.56500	111.71466	4.56500	111.67923				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24000	73.08344	4.24000	116.37095				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.75000	2.75000	2.75000	158.66491				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	157.51733				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.48000	2.48000	2.48000	324.55702				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.05000	6.05000	6.05000	102.93454				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.98000	111.01623	7.98000	110.99237				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			7.99000	107.88930	7.99000	107.86596				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.56000	104.59391	8.56000	104.56996			80,885,152,000.00		9,449,200	1,001,479,60
Total FRX26 SPOT									80,885,152,000.00		9,449,200	1,001,479,60
Total For FRX26									80,885,152,000.00		9,449,200	1,001,479,60
FRX27 On 07/03/2027 Spot Bond			8.86000	107.10631	8.86000	107.08108			0.00		0	600,000,00
Total FRX27 SPOT									0.00		0	600,000,00
Total For FRX27									0.00		0	600,000,00
FRX28 On 26/07/2028 Spot Bond			8.75000	109.57415	8.75000	109.54824			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.82000	102.50852	9.82000	102.48138			0.00		0	190,000,00
Total FRX30 SPOT									0.00		0	190,000,00
Total For FRX30									0.00		0	190,000,00
FRX31 On 21/02/2031 Spot Bond			9.68000	101.20804	9.68000	101.18163			0.00		0	3,200,000,00
Total FRX31 SPOT									0.00		0	3,200,000,00
Total For FRX31									0.00		0	3,200,000,00
FRX32 On 31/03/2032 Spot Bond			9.80500	105.84002	9.80500	105.81234			0.00		0	250,000,00
Total FRX32 SPOT									0.00		0	250,000,00
Total For FRX32									0.00		0	250,000,00
FRX45 On 14/04/2045 Spot Bond			11.39000	73.33885	11.39000	73.31667			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.92380			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25918			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.97003			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.97137			0.00		0	
Total FS7A2 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 FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.97044				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.97016				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.38921				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.41204				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.42342				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.38086				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.46944				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.37479				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.49469				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.28004				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.68251				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.72844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.79000	117.62380	3.79000	117.58903				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.82211				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	105.54993	6.62900	105.53112				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.75519				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.25000	105.57344	7.25000	105.55289				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.46906				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.19829				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.18740				0.00	0	9,980,000,00
Total GRT24G SPOT										0.00	0	9,980,000,00
Total For GRT24G										0.00	0	9,980,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.78668				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.64260				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81330				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	101.10151				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.87505				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.81681				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.55671				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.30132				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.34015				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.86676				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.77698				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.23591				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.58610				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.72085				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.96869				0.00	0	
Total GRT42 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 GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.00384				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.77060				0.00	0	180,000,00
Total GRT47 SPOT										0.00	0	180,000,00
Total For GRT47										0.00	0	180,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.77472				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.60462				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.89343				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.24259				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.09384				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.91084				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.71802				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.16686				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.43887				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.64540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21681				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.12340				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.77951				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.76650				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.84258				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.07000	326.58982	2.07000	326.50849				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.37000	2.37000	2.37000	334.06930				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.40500	102.03980	10.40500	102.01121				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.70000	79.94622	4.70000	107.91858				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			11.49500	88.19215	11.49500	88.16491		7,001,696,460,000.00		609,108,000	4,444,354,500	
Total HWAY34 SPOT								7,001,696,460,000.00		609,108,000	4,444,354,500	
Total For HWAY34								7,001,696,460,000.00		609,108,000	4,444,354,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.78641	100.00000	11.76003				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.63000	86.86502	11.63000	86.83789			41,635,400,000,000.00	3,580,000,000	6,880,000,000
Total HWAY35 SPOT									1,635,400,000,000.00	3,580,000,000	6,880,000,000
Total For HWAY35									1,635,400,000,000.00	3,580,000,000	6,880,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.78387	100.00000	11.75749			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	100.53255			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.37861			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.81524			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.29500	160.59242	2.18000	161.03248			774,930,165,426,000.00	337,660,202,800	608,898,301,100
Total I2025 SPOT									1,493,016,542,600.00	337,660,202,800	608,898,301,100
Total For I2025									1,493,016,542,600.00	337,660,202,800	608,898,301,100
I2029 On 31/03/2029 Spot Bond			3.34000	117.49980	3.32000	117.61538			149,187,182,140,000.00	44,666,821,000	279,579,422,300
Total I2029 SPOT									19,187,182,140,000.00	44,666,821,000	279,579,422,300
Total For I2029									19,187,182,140,000.00	44,666,821,000	279,579,422,300
I2033 On 28/02/2033 Spot Bond			4.00000	112.37508	3.95000	112.87334			445,525,209,600,000.00	111,381,302,400	405,577,487,600
Total I2033 SPOT									15,525,209,600,000.00	111,381,302,400	405,577,487,600
Total For I2033									15,525,209,600,000.00	111,381,302,400	405,577,487,600
I2038 On 31/01/2038 Spot Bond			4.05000	128.54430	3.96500	129.88867			39,547,705,680,000.00	9,764,865,600	363,820,362,800
Total I2038 SPOT									19,547,705,680,000.00	9,764,865,600	363,820,362,800
Total For I2038									19,547,705,680,000.00	9,764,865,600	363,820,362,800
I2046 On 31/03/2046 Spot Bond			4.05000	116.38553	3.98000	117.72173			215,100,966,690,000.00	53,111,349,800	437,770,510,100
Total I2046 SPOT									15,100,966,690,000.00	53,111,349,800	437,770,510,100
Total For I2046									15,100,966,690,000.00	53,111,349,800	437,770,510,100
I2050 On 31/12/2050 Spot Bond			4.07500	119.72583	4.02000	120.91091			374,998,037,980,000.00	92,024,058,400	441,144,985,500
Total I2050 SPOT									1,499,037,980,000.00	92,024,058,400	441,144,985,500
Total For I2050									1,499,037,980,000.00	92,024,058,400	441,144,985,500
IBG01 On 07/02/2025 Spot Bond					0.00000	100.13674			0.00	0	
Total IBG01 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.14154				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	99.89384				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	99.92071				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.14000	326.25603	2.14000	326.17418				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	100.40103				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.19262				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.19635				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.42189				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.10268				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.04658				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.55352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.91976				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.27946				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20526				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.14013				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.97112				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.94959				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.76104				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.90445				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.90061				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	99.98588				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.38194				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.15916				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.25663				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.04413				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.52419				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.54093				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.28802				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.08477				0.00	0	1,591,770,0€
Total IBL168 SPOT										0.00	0	1,591,770,0€
Total For IBL168										0.00	0	1,591,770,0€
IBL177 On 19/07/2024 Spot Bond					0.00000	100.43336				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.44706				0.00	0	420,000,0€
Total IBL178 SPOT										0.00	0	420,000,0€
Total For IBL178										0.00	0	420,000,0€
IBL181 On 25/08/2024 Spot Bond					0.00000	99.89818				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.10990				0.00	0	
Total IBL182 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 IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.01618				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.04915				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.62331				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.47485				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.17466				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.15019				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.12218				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.12970				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.16653				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.60839				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.27820				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.22112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.03072				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.16403				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.21475				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.24004				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.99981				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.92654				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	99.92654				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	99.92654				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	99.92654				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.98779				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.02503				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL217 On 18/03/2025 Spot Bond					0.00000	100.92109				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.72031				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.81875				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.87094				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.51912				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			10.79000	10.79000	10.79000	93.26636				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.14184				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total IBL224 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For IBL224								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
IBL60 On 17/02/2024 Spot Bond			7.17000	107.54196	7.17000	107.52103				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	102.09441	5.54000	102.07900				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.72935				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.26500	100.49748	9.26500	105.24017				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			10.75000	102.94608	10.75000	103.02474				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.86000	108.26337	9.86000	108.23475				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.86253				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.36283				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.03423				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.14960				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.19124				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.05748				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.33571				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.57797				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.03257				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.59000	104.11638	8.59000	104.09233				0.00	0	

Contract 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	102.81286				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.44497				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.97861				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.95980				0.00	0	1,094,570,00
Total INLV07 SPOT										0.00	0	1,094,570,00
Total For INLV07										0.00	0	1,094,570,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.89041				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.39982				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.62322				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.98730				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.96409				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.94082				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.09532				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	100.21135				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.47421				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.14867				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.15084				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.25487				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.61664				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.79116				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.06479				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.10849				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.78649				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.75400	197.64928	4.75400	197.58590				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.51131				0.00	620,000,000	310,000,000
Total IV046 SPOT										0.00	620,000,000	310,000,000

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 IV046										0.00	620,000,000	310,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	104.80954				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.65400	198.70062	4.65400	198.63740				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.03754				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	100.83404				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.49470				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.62116				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.22475				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.55357				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	101.08502				0.00	0	

Contract 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	101.19139				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.80926				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.66592				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.11182				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.01910	7.40000	102.99854				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.78279				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.79061				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.13809	7.23000	102.11814				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.04150				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.56896	7.45000	101.54866				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.37380				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	102.55245	3.91012	102.54158				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.54578				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.27273				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	102.86202				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.16095				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.87191				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.32265				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	101.89522				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	100.58989				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.35174				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.32690				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	100.79541				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.61242	8.45000	100.58967				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.80000	4.80000	4.80000	99.82933				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	99.73768				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	99.64619				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.56342				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.27448				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	99.18290				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.95000	4.95000	4.95000	99.07292				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			4.95000	4.95000	4.95000	98.88691				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM00 On 05/07/2023 Spot Bond					0.00000	101.16696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.64253				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	99.91179				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.46679				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.00377				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.50610				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.76330				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.33351				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.06997				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.07344				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.12309				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.21043				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP024 On 12/04/2025 Spot Bond					0.00000	100.57385				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.59646				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.85120				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.34000	118.13620	9.34000	118.10690				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	102.40525	6.96000	102.38623				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.31172				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.35358				0.00	1,800,000,000	900,000,000
Total LGL08 SPOT										0.00	1,800,000,000	900,000,000
Total For LGL08										0.00	1,800,000,000	900,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.38878				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.83063				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.17464				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.81960				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.96850				0.00	0	
Total LRFB3 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 LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.96767			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.05979			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.88742			0.00	0	300,000,00
Total MBF065 SPOT									0.00	0	300,000,00
Total For MBF065									0.00	0	300,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.14857			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.84080			0.00	0	
Total MBF069 SPOT									0.00	0	
Total For MBF069									0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.12905			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.99390			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.55013			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.92583			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.29791			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.25945			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	99.88403			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.16596			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.05753			0.00	0	580,000,00
Total MBP050 SPOT									0.00	0	580,000,00
Total For MBP050									0.00	0	580,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.30396			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.74341			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.59000	8.59000	8.59000	110.45616			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.86291	6.47900	103.84475			0.00	0	1,050,000,00
Total MMIG05 SPOT									0.00	0	1,050,000,00
Total For MMIG05									0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.06340			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.04433			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.29749			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			9.24000	104.25501	9.24000	104.22914		55,440,000,000.00	6,000,000	4,000,00	
Total MML02 SPOT								55,440,000,000.00	6,000,000	4,000,00	
Total For MML02								55,440,000,000.00	6,000,000	4,000,00	
MML03 On 15/03/2028 Spot Bond					0.00000	102.62045			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.49000	95.23998	9.49000	94.29208				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.84899				0.00	2,200,000,000	1,100,000,000
Total MTN07 SPOT										0.00	2,200,000,000	1,100,000,000
Total For MTN07										0.00	2,200,000,000	1,100,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.04478				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.55824				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.07645				0.00	0	500,000,000
Total MTN12 SPOT										0.00	0	500,000,000
Total For MTN12										0.00	0	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	103.46114				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.05022				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.21393				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.92971				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.35264				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.81079				0.00	1,160,000,000	580,000,000
Total MTN19 SPOT										0.00	1,160,000,000	580,000,000
Total For MTN19										0.00	1,160,000,000	580,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	102.01433				0.00	0	
Total MTN20 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 MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.56692			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.46073			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.18500	99.67699	9.18500	99.65227			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.37247			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.38317			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.98767			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.83844			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.00363			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.61276			0.00	0	931,520,00
Total MTN29 SPOT									0.00	0	931,520,00
Total For MTN29									0.00	0	931,520,00
MTN30 On 15/09/2028 Spot Bond					0.00000	102.02719			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.73086			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.91781			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.91241				0.00	0	170,000,00
Total MWAR05 SPOT										0.00	0	170,000,00
Total For MWAR05										0.00	0	170,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	99.91232				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.91367				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.86878				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.09701				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.29084				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.46898				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69000	100.73235	6.69000	100.74128				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.05000	106.37072	7.05000	106.35036				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.12000	104.38430	10.12000	104.35584				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.68632				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.29343				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.44494				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.41184				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.29026				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.99491				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	106.89400	6.61500	106.87509				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.52000	107.14925	7.52000	107.12740				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.65400	104.95844	8.65400	104.93414				0.00	0	18,200,00
Total NBK17A SPOT										0.00	0	18,200,00
Total For NBK17A										0.00	0	18,200,00
NBK19 On 01/06/2022 Spot Bond			6.44500	104.57994	6.44500	104.56152				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.32000	115.26266	7.32000	115.23990			21,960,000,000.00		3,000,000	61,000,00
Total NBK20A SPOT									21,960,000,000.00		3,000,000	61,000,00
Total For NBK20A									21,960,000,000.00		3,000,000	61,000,00
NBK21 On 21/07/2027 Spot Bond			9.22500	109.11693	9.22500	109.08974				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.95000	101.97591	5.95000	101.98397				0.00	0	
Total NBK22A 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 NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.71800	108.95063	7.71800	108.92784			23,154,000,000.00	3,000,000	1,000,00
Total NBK23A SPOT									23,154,000,000.00	3,000,000	1,000,00
Total For NBK23A									23,154,000,000.00	3,000,000	1,000,00
NBK24 On 19/11/2027 Spot Bond			8.76000	109.33472	8.76000	109.30882			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			6.37000	6.37000	6.37000	105.72895			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.07308			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	51.38687	100.00000	51.27376			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.70407			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.65500	108.51129	8.65500	108.48631			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.00300	107.51296	6.00300	107.49540			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.16000	111.29184	8.16000	111.26725			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.64000	107.14745	6.64000	107.12812			2,802,080,000,000.00	422,000,000	106,000,00
Total NBK30A SPOT									2,802,080,000,000.00	422,000,000	106,000,00
Total For NBK30A									2,802,080,000,000.00	422,000,000	106,000,00
NBK31 On 09/11/2023 Spot Bond			6.17000	104.74770	6.17000	104.73041			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.74795			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.05454				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.59936				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.91500	10.91500	10.91500	77.61182				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.97763				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.10323				0.00	0	10,000,00
Total NBK43B SPOT										0.00	0	10,000,00
Total For NBK43B										0.00	0	10,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.41513				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.89071				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.16050				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.70002				0.00	0	160,000,00
Total NBK49B SPOT										0.00	0	160,000,00
Total For NBK49B										0.00	0	160,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.93022				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.50267				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	100.60356				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.52629				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.38399				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.37460				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.34214				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.70836				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.40685				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.43783				0.00	0	300,000,00
Total NBKB60 SPOT										0.00	0	300,000,00
Total For NBKB60										0.00	0	300,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.59883				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.46486				0.00	1,340,000,000	670,000,00
Total NBKB62 SPOT										0.00	1,340,000,000	670,000,00
Total For NBKB62										0.00	1,340,000,000	670,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.96749				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.97291				0.00	0	
Total NCLN82 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 NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.08500	102.65204	10.08500	102.62460				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.96514				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.74000	102.91727	9.74000	102.89067				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.97291				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.98518				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00070				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16701				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16701				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.51847				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.72715				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	102.55491				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.42544				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.42213				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.64270				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.38430				0.00	0	1,129,450,00
Total NGL08 SPOT										0.00	0	1,129,450,00
Total For NGL08										0.00	0	1,129,450,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.04873				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.88476				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.74262				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.53542				0.00	222,000,000	59,000,00
Total NGLT1B SPOT										0.00	222,000,000	59,000,00
Total For NGLT1B										0.00	222,000,000	59,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.60935				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.56352				0.00	501,000,000	199,000,00
Total NGT104 SPOT										0.00	501,000,000	199,000,00
Total For NGT104										0.00	501,000,000	199,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.89545				0.00	0	
Total NGT105 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 NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.75159				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.25682				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.76089				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.30751				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.14929				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.56890				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.43495				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.91187				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.60554				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.33932				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.44620				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.19719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.99238				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.92024				0.00	0	74,900,00
Total NHM020 SPOT										0.00	0	74,900,00
Total For NHM020										0.00	0	74,900,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.27613				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	227.75231				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.46400	3.46400	3.46400	211.65447				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	157.90555				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.79000	3.79000	3.79000	114.17299				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			4.71500	4.71500	4.71500	118.26418				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	157.47653				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.79733	3.45000	260.72263				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	158.29495				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.10900	3.10900	3.10900	215.72434				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.25400	214.11140	3.25400	214.05131				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.73500	92.12562	4.73500	117.97151				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.28858				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.75727				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.14977				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.15734				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.68526				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.99683				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.83450				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.91760				0.00	0	
Total NN03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.94238				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.24281				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.57360				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.70410				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91638				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.00291				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	154.75525				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.04057				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	154.52949				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	147.68534				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.08618				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.88772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.74161				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.24894				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.33405				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.13938				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.53204				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.86732				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.24907				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.23722				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.07149				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.00839				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	101.08732				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.07149				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.57781				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.74672				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.57538				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.38025				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.18929				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.79000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.36000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	119.06000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	117.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.63499				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.94760				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02! On 17/02/2026 Spot Bond					0.00000	89.55488				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	113.94760				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	90.17242				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	89.15894				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.06118				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06! On 31/10/2022 Spot Bond					0.00000	103.07833				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07! On 26/05/2022 Spot Bond					0.00000	99.87267				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07! On 29/07/2022 Spot Bond					0.00000	100.27970				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08! On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08! On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1 _{On} 22/05/2052 Spot Bond					0.00000	127.83431				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 _{On} 22/05/2052 Spot Bond					0.00000	85.60122				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 _{On} 22/05/2022 Spot Bond					0.00000	99.91368				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 _{On} 22/05/2023 Spot Bond					0.00000	99.91862				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 _{On} 22/05/2053 Spot Bond					0.00000	99.91833				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 _{On} 22/05/2052 Spot Bond					0.00000	99.93133				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 _{On} 22/05/2052 Spot Bond					0.00000	109.57044				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 _{On} 22/05/2023 Spot Bond					0.00000	99.91325				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 _{On} 22/05/2022 Spot Bond					0.00000	99.91149				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 _{On} 22/05/2052 Spot Bond					0.00000	99.92517				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 _{On} 22/05/2052 Spot Bond					0.00000	111.45263				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQF1D On 22/05/2052 Spot Bond					0.00000	99.92312				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05000	102.84727	7.05000	102.82802				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.34000	207.49642	2.34000	207.44323				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.85000	112.14413	10.85000	112.11158			98,034,090,000.00	9,035,400	422,058,90	
Total NRA028 SPOT									98,034,090,000.00	9,035,400	422,058,90	
Total For NRA028									98,034,090,000.00	9,035,400	422,058,90	
NRA02 On 30/11/2028 Spot Bond			100.00000	18.32926	100.00000	18.28847			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	100.24178			0.00	0		
Total NTC23 SPOT									0.00	0		
Total For NTC23									0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	101.85006			0.00	0		
Total NTC26 SPOT									0.00	0		
Total For NTC26									0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	100.99572			0.00	0		
Total NTC27 SPOT									0.00	0		
Total For NTC27									0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	101.00804			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	101.14811			0.00	0		
Total NTC31 SPOT									0.00	0		
Total For NTC31									0.00	0		
NTC32 On 29/09/2022 Spot Bond					0.00000	101.05953			0.00	0	19,000,000,00	
Total NTC32 SPOT									0.00	0	19,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.32133				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	99.87898				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.03935				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.46452				0.00	0	360,000,00
Total OMI01 SPOT										0.00	0	360,000,00
Total For OMI01										0.00	0	360,000,00
OML07 On 19/03/2025 Spot Bond			8.04000	109.05107	8.04000	109.02771				0.00	0	1,830,000,00
Total OML07 SPOT										0.00	0	1,830,000,00
Total For OML07										0.00	0	1,830,000,00
OML09 On 14/09/2022 Spot Bond			6.63500	103.23558	6.63500	103.21722				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.41500	110.36035	8.41500	110.33563				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.78281				0.00	0	807,380,00
Total OML11 SPOT										0.00	0	807,380,00
Total For OML11										0.00	0	807,380,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.96539				0.00	0	581,450,00
Total OML12 SPOT										0.00	0	581,450,00
Total For OML12										0.00	0	581,450,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.10136				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.55516				0.00	0	1,100,000,00
Total PEP01 SPOT										0.00	0	1,100,000,00
Total For PEP01										0.00	0	1,100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.35976				0.00	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
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.13683				0.00	0	644,910,00
Total PEP03 SPOT										0.00	0	644,910,00
Total For PEP03										0.00	0	644,910,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.28815				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.79902				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.69932				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.36988				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.34500	112.36304	8.34000	112.35751				797,197,172,896,000.00	2,012,845,676,800	2,141,231,854,20
Total R186 SPOT										17,197,172,896,000.00	012,845,676,800	141,231,854,20
Total For R186										17,197,172,896,000.00	012,845,676,800	141,231,854,20
R197 On 07/12/2023 Spot Bond			1.05000	331.50727	1.07000	331.33641				75,243,421,050,000.00	71,660,401,000	103,014,497,20
Total R197 SPOT										15,243,421,050,000.00	71,660,401,000	103,014,497,20
Total For R197										15,243,421,050,000.00	71,660,401,000	103,014,497,20
R202 On 07/12/2033 Spot Bond			3.98000	248.28871	3.92000	249.59353				241,676,497,240,000.00	60,722,738,000	143,010,593,10
Total R202 SPOT										11,676,497,240,000.00	60,722,738,000	143,010,593,10
Total For R202										11,676,497,240,000.00	60,722,738,000	143,010,593,10
R203 On 28/02/2023 Spot Bond			5.50000	103.37260	5.45000	103.39595				429,262,470,800,000.00	441,684,085,600	606,250,000,00
Total R203 SPOT										19,262,470,800,000.00	441,684,085,600	606,250,000,00
Total For R203										19,262,470,800,000.00	441,684,085,600	606,250,000,00
R2030 On 31/01/2030 Spot Bond			9.97500	91.91924	9.98000	91.86988				596,639,099,992,500.00	3,368,084,120,300	2,939,605,337,40
Total R2030 SPOT										16,639,099,992,500.00	368,084,120,300	339,605,337,40
Total For R2030										16,639,099,992,500.00	368,084,120,300	339,605,337,40
R2032 On 31/03/2032 Spot Bond			10.39500	88.04171	10.42500	87.85133				778,896,552,693,500.00	1,036,930,885,300	1,462,386,383,50
Total R2032 SPOT										18,896,552,693,500.00	036,930,885,300	462,386,383,50
Total For R2032										18,896,552,693,500.00	036,930,885,300	462,386,383,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035 On 28/02/2035 Spot Bond			10.75000	89.03303	10.75000	89.00770			226,803,541,650,000.00	858,307,306,200	1,053,432,599,00
Total R2035 SPOT									226,803,541,650,000.00	858,307,306,200	1,053,432,599,00
Total For R2035									226,803,541,650,000.00	858,307,306,200	1,053,432,599,00
R2037 On 31/01/2037 Spot Bond			10.89500	85.14717	10.91000	85.02776			053,920,007,656,000.00	463,875,172,800	1,295,797,609,00
Total R2037 SPOT									53,920,007,656,000.00	463,875,172,800	1,295,797,609,00
Total For R2037									53,920,007,656,000.00	463,875,172,800	1,295,797,609,00
R2040 On 31/01/2040 Spot Bond			11.02000	87.07040	11.02500	87.01080			022,539,637,616,000.00	92,789,440,800	879,275,466,50
Total R2040 SPOT									22,539,637,616,000.00	92,789,440,800	879,275,466,50
Total For R2040									22,539,637,616,000.00	92,789,440,800	879,275,466,50
R2044 On 31/01/2044 Spot Bond			11.04000	83.85341	11.05000	83.75958			505,329,127,648,000.00	226,931,986,200	1,675,204,573,50
Total R2044 SPOT									505,329,127,648,000.00	226,931,986,200	1,675,204,573,50
Total For R2044									505,329,127,648,000.00	226,931,986,200	1,675,204,573,50
R2048 On 28/02/2048 Spot Bond			10.97500	82.89006	10.97500	82.86600			515,362,169,180,000.00	1,687,048,944,800	1,687,678,644,70
Total R2048 SPOT									515,362,169,180,000.00	1,687,048,944,800	1,687,678,644,70
Total For R2048									515,362,169,180,000.00	1,687,048,944,800	1,687,678,644,70
R209 On 31/03/2036 Spot Bond			10.74500	68.78779	10.75000	68.74095			156,799,237,344,500.00	852,191,646,100	796,926,034,30
Total R209 SPOT									156,799,237,344,500.00	852,191,646,100	796,926,034,30
Total For R209									156,799,237,344,500.00	852,191,646,100	796,926,034,30
R210 On 31/03/2028 Spot Bond			2.82000	219.16242	2.75400	219.88363			39,814,670,268,000.00	14,118,677,400	204,969,404,00
Total R210 SPOT									39,814,670,268,000.00	14,118,677,400	204,969,404,00
Total For R210									39,814,670,268,000.00	14,118,677,400	204,969,404,00
R213 On 28/02/2031 Spot Bond			10.23500	83.04714	10.25000	82.94961			752,137,025,236,000.00	268,894,677,600	628,092,304,00
Total R213 SPOT									752,137,025,236,000.00	268,894,677,600	628,092,304,00
Total For R213									752,137,025,236,000.00	268,894,677,600	628,092,304,00
R214 On 28/02/2041 Spot Bond			11.01000	65.90074	11.01500	65.85345			692,386,401,296,000.00	153,713,569,600	777,847,876,40
Total R214 SPOT									692,386,401,296,000.00	153,713,569,600	777,847,876,40
Total For R214									692,386,401,296,000.00	153,713,569,600	777,847,876,40
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.53468			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.22052			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.27115			0.00	0	
Total RDFB15 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.80884				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.07647				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.95340				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.94074				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.82203				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.96934				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.79766				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.03675				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.21608				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.37263				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.05763				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.35852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.90721				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.02747				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.50296				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.81037				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.91658				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.85183				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.25561				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.59250				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.28431				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.65646				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.92401				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	100.18851				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.96017				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.09455				0.00	0	60,000,00
Total RFCA1 SPOT										0.00	0	60,000,00
Total For RFCA1										0.00	0	60,000,00
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.16692				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.25260				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.46184				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			7.10000	107.67276	7.10000	107.65212				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.45000	94.79491	12.45000	94.76346				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.55000	99.28468	11.55000	99.25405				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.39572				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.66000	99.49848	10.66000	99.47009				0.00	0	
Total RWL28 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 RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	99.86186	5.61000	105.61767			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	100.41347			0.00	270,000,000	90,000,000
Total SBN02 SPOT									0.00	270,000,000	90,000,000
Total For SBN02									0.00	270,000,000	90,000,000
SBN03 On 03/08/2026 Spot Bond					0.00000	100.45317			0.00	180,000,000	90,000,000
Total SBN03 SPOT									0.00	180,000,000	90,000,000
Total For SBN03									0.00	180,000,000	90,000,000
SBS20 On 15/05/2026 Spot Bond			8.50000	105.25963	8.50000	105.23582		51,000,000,000.00	6,000,000	4,000,000	
Total SBS20 SPOT								51,000,000,000.00	6,000,000	4,000,000	
Total For SBS20								51,000,000,000.00	6,000,000	4,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.30844			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.64500	106.45298	7.64500	106.43092		74,054,057,000,000.00	9,686,600,000	4,843,300,000	
Total SBS27 SPOT								74,054,057,000,000.00	9,686,600,000	4,843,300,000	
Total For SBS27								74,054,057,000,000.00	9,686,600,000	4,843,300,000	
SBS3 On 25/05/2026 Spot Bond			8.58500	98.58202	8.58500	98.55913			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.06000	107.12893	9.06000	107.10285			0.00	0	10,000,000,000
Total SBS31 SPOT									0.00	0	10,000,000,000
Total For SBS31									0.00	0	10,000,000,000
SBS34 On 19/09/2024 Spot Bond			7.88500	106.29225	7.88500	106.26991			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.04500	105.22908	8.04500	105.20616			0.00	0	150,000,000
Total SBS38 SPOT									0.00	0	150,000,000
Total For SBS38									0.00	0	150,000,000
SBS39 On 29/01/2030 Spot Bond			10.12500	100.73972	10.12500	100.71224			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.23500	101.90874	6.23500	101.89184				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.37000	106.93265	8.37000	106.90883				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.29500	106.63668	9.29500	106.61035				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.29000	105.83315	6.29000	105.81504				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.65319				0.00	0	1,310,320,00
Total SBS47 SPOT										0.00	0	1,310,320,00
Total For SBS47										0.00	0	1,310,320,00
SBS51 On 31/01/2024 Spot Bond			7.53000	7.53000	7.53000	106.39661				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.71464				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.36254				0.00	0	1,189,920,00
Total SBS53 SPOT										0.00	0	1,189,920,00
Total For SBS53										0.00	0	1,189,920,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.13202				0.00	0	957,890,00
Total SBS55 SPOT										0.00	0	957,890,00
Total For SBS55										0.00	0	957,890,00
SBS56 On 12/06/2022 Spot Bond			4.79000	104.14698	4.79000	104.13336				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.05228				0.00	0	1,338,140,00
Total SBS57 SPOT										0.00	0	1,338,140,00
Total For SBS57										0.00	0	1,338,140,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	103.12699				0.00	0	850,830,00
Total SBS58 SPOT										0.00	0	850,830,00
Total For SBS58										0.00	0	850,830,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.76476				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.51399				0.00	0	20,000,00
Total SBS62 SPOT										0.00	0	20,000,00
Total For SBS62										0.00	0	20,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.00527				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.89208				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.49100				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.87610				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.85407				0.00	0	561,540,00
Total SBS67 SPOT										0.00	0	561,540,00
Total For SBS67										0.00	0	561,540,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.01776				0.00	0	761,760,00
Total SBS68 SPOT										0.00	0	761,760,00
Total For SBS68										0.00	0	761,760,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.25578				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.16882				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.97438				0.00	0	
Total SBS71 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 SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.57669				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.32544				0.00	0	60,000,00
Total SBS74 SPOT										0.00	0	60,000,00
Total For SBS74										0.00	0	60,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.34050				0.00	0	60,000,00
Total SBS75 SPOT										0.00	0	60,000,00
Total For SBS75										0.00	0	60,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	100.35766				0.00	0	30,000,00
Total SBS76 SPOT										0.00	0	30,000,00
Total For SBS76										0.00	0	30,000,00
SBSI11 On 07/12/2023 Spot Bond			2.41800	324.93507	2.41800	324.85108				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	229.82989				0.00	0	1,000,000,00
Total SBSI14 SPOT										0.00	0	1,000,000,00
Total For SBSI14										0.00	0	1,000,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.79999				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.46797				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.87657				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.83508				0.00	432,000,000	218,000,00
Total SBT103 SPOT										0.00	432,000,000	218,000,00
Total For SBT103										0.00	432,000,000	218,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.06327				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.62314				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.01943				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.33130				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.68233				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82000	109.90988	6.82000	109.88964			818,400,000,000.00	120,000,000	60,000,00	
Total SBT203 SPOT									818,400,000,000.00	120,000,000	60,000,00	
Total For SBT203									818,400,000,000.00	120,000,000	60,000,00	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.09283				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.41864				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.10796				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.89597				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.70959				0.00	0	52,900,00
Total SBT209 SPOT										0.00	0	52,900,00
Total For SBT209										0.00	0	52,900,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.73834				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	100.38608				0.00	0	979,550,00
Total SLI5 SPOT										0.00	0	979,550,00
Total For SLI5										0.00	0	979,550,00
SLI6 On 16/08/2028 Spot Bond					0.00000	100.41195				0.00	0	553,440,00
Total SLI6 SPOT										0.00	0	553,440,00
Total For SLI6										0.00	0	553,440,00
SLI7 On 16/08/2028 Spot Bond			9.29000	98.06221	9.29000	98.03761				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.03165				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.06641				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.03272				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.03245				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03461				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.03197				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.03460				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.03406				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03782				0.00	0	
Total SLRC4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.03305				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.03568				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.03540				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	105.13194	7.14500	105.11178				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.98058				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.33965				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total SNT06 SPOT										0.00	0	100,000,000,00
Total For SNT06										0.00	0	100,000,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.20253				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	99.92097				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.19286				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.92745				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.92583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.91061				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.06883				0.00	0	350,000,00
Total SPG005 SPOT										0.00	0	350,000,00
Total For SPG005										0.00	0	350,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.95637				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.36694				0.00	1,000,000,000	500,000,00
Total SPG007 SPOT										0.00	1,000,000,000	500,000,00
Total For SPG007										0.00	1,000,000,000	500,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.78804				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.64195				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.23979				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.38166				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.80588				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	157.21164				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.31500	112.48127	8.31500	112.45609				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.74000	85.57236	9.74000	85.55025				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.37210				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.58610				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.85000	104.82347	6.85000	104.80419				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.76500	117.57204	4.76500	117.53413				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.01488				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.26366				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.11780				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.10000	2.10000	2.10000	326.36517				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.36361				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.24151				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.62833				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	157.72150				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	116.09007				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	111.54245				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.93400	3.93400	3.93400	206.40024				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.79978				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.80333				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.08060				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.05617				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.59936				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.34154				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.96058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.59851				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.84697				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.16582				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.21840				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	230.35286				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.95900				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.59977				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	101.14819				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.45805				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.22976				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.64500	88.69279	10.64500	88.66739				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	101.14600				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.08400	204.81686	4.08400	204.75481				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.97500	226.69355	4.97500	226.61933				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.12746				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.02872				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.94017				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.07366				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.58145				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.47110				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.43949				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.32096				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.24640				0.00	0	
Total SSN141 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 SSN141									0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.21412			0.00	0	
Total SSN142 SPOT									0.00	0	
Total For SSN142									0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.24319			0.00	0	
Total SSN146 SPOT									0.00	0	
Total For SSN146									0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	99.93202			0.00	0	
Total SSN150 SPOT									0.00	0	
Total For SSN150									0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	101.08628			0.00	0	
Total SSN151 SPOT									0.00	0	
Total For SSN151									0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.75233			0.00	0	10,000,00
Total SSN152 SPOT									0.00	0	10,000,00
Total For SSN152									0.00	0	10,000,00
SSN15: On 01/07/2022 Spot Bond					0.00000	100.71942			0.00	0	
Total SSN153 SPOT									0.00	0	
Total For SSN153									0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.72071			0.00	0	
Total SSN154 SPOT									0.00	0	
Total For SSN154									0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.71813			0.00	0	
Total SSN155 SPOT									0.00	0	
Total For SSN155									0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.71942			0.00	0	
Total SSN156 SPOT									0.00	0	
Total For SSN156									0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.67350			0.00	0	
Total SSN157 SPOT									0.00	0	
Total For SSN157									0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.67591			0.00	0	
Total SSN158 SPOT									0.00	0	
Total For SSN158									0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.67591			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN160 On 05/07/2022 Spot Bond					0.00000	100.66032				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.57355				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.37372				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.80500	101.74356	8.80500	101.71961				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	99.93339				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.92701				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.92728				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.92372				0.00	0	70,000,00
Total T17A21 SPOT										0.00	0	70,000,00
Total For T17A21										0.00	0	70,000,00
T17A22 On 21/02/2026 Spot Bond					0.00000	99.92509				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.71686	7.21000	101.69695				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.83712	7.72000	101.81581				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC001 On 15/02/2025 Spot Bond					0.00000	100.03725				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.04016				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.91738				0.00	0	80,000,0€
Total TFS148 SPOT										0.00	0	80,000,0€
Total For TFS148										0.00	0	80,000,0€
TFS154 On 06/07/2023 Spot Bond					0.00000	101.16090				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.52715				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.39688				0.00	0	380,000,0€
Total TFS157 SPOT										0.00	0	380,000,0€
Total For TFS157										0.00	0	380,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.31353				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.87974				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.35766				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.52694				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.89475				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.33776				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.46934				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.57400				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.75991				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.96800				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.15406				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.97993				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.00566				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	99.91775				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	99.92059				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.88856				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.92449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	99.92745				0.00	0	10,000,00
Total TH15A9 SPOT										0.00	0	10,000,00
Total For TH15A9										0.00	0	10,000,00
TH15B1 On 21/11/2022 Spot Bond					0.00000	99.91829				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.01940				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.04569				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	99.91197				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.06372				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	99.91520				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.24403				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.00335				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D3 On 21/11/2022 Spot Bond					0.00000	99.88663				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A1 On 21/08/2022 Spot Bond					0.00000	99.99391				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.46194				0.00	2,700,000,000	1,250,000,000
Total TH16A2 SPOT										0.00	2,700,000,000	1,250,000,000
Total For TH16A2										0.00	2,700,000,000	1,250,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	102.01839	8.49000	101.99496				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.05043				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.92327				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.99145				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.92368				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.37410	5.76000	101.35820				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.92071				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12091				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.91560				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.91654				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.91008				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91183				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88768				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.87632				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88300				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91759				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91963				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91269				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91582				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.88769				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89271				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.93339				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.11242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	102.51478	6.55000	102.49675				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	106.94973	7.17000	106.92925				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.44950				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.59050				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.81000	101.81364	8.81000	101.78966				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.87626				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.99868				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.69647				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.14733				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.08000	105.46597	7.08000	105.44603			97,197,072,000.00	13,728,400	1,125,128,50	
Total TN23 SPOT									97,197,072,000.00	13,728,400	1,125,128,50	
Total For TN23									97,197,072,000.00	13,728,400	1,125,128,50	
TN23/R On 06/11/2023 Spot Bond			100.00000	38.31157	100.00000	38.22724			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.19000	103.16416	9.19000	103.13856			198,616,118,000.00	21,612,200	1,636,469,30
Total TN25 SPOT									198,616,118,000.00	21,612,200	1,636,469,30
Total For TN25									198,616,118,000.00	21,612,200	1,636,469,30
TN25/R On 19/08/2025 Spot Bond			100.00000	18.06146	100.00000	18.02104			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.36000	94.12232	10.36000	94.09648			1,935,225,208,000.00	186,797,800	19,083,828,00
Total TN27 SPOT									1,935,225,208,000.00	186,797,800	19,083,828,00
Total For TN27									1,935,225,208,000.00	186,797,800	19,083,828,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.06348	100.00000	10.04132			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.91000	99.77567	10.91000	99.75941			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.58000	95.42261	11.58000	95.39327			3,474,000,000,000.00	300,000,000	1,200,000,00
Total TN30 SPOT									3,474,000,000,000.00	300,000,000	1,200,000,00
Total For TN30									3,474,000,000,000.00	300,000,000	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.19898	8.00000	116.17408			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.95700	99.33675	11.95700	99.31905			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.25500	90.24497	12.25500	90.21565			9,191,250,000,000.00	750,000,000	1,510,000,00
Total TN40 SPOT									9,191,250,000,000.00	750,000,000	1,510,000,00
Total For TN40									9,191,250,000,000.00	750,000,000	1,510,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15095	10.75000	101.12201			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.15638			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.17736			0.00	0	
Total TNF27 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.28000	102.74217	5.28000	102.20512				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.89208				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.88431				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.90125				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.92453				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.08605	7.61000	103.10450				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.77867				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.78643				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	99.66678				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.56000	101.25745	6.56000	101.23982				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.02797				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.71322				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58302				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.85000	105.06329	6.85000	105.04396				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58302				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.83356	8.62000	100.81032				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.78453				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.24278				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.01143				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.96488				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.26719				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.26719				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP260 On 16/09/2022 Spot Bond					0.00000	98.30880				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.68999				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.49396				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.86415				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79083				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.33375				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.94488				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.13993				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	101.05814				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.97130				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.54873				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.45672				0.00	0	
Total TWC405 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 TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.34854				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.15748				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.26208				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.64000	104.20085	10.64000	104.17149				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.03062				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.03411				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.03143				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.03491				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.03572				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.03701				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.04269				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.04376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.66812			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.85308			0.00	0	7,500,000,00
Total VKE11 SPOT									0.00	0	7,500,000,00
Total For VKE11									0.00	0	7,500,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.13663			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.04428			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.07982			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.91999			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.11100			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.08411			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.42e+017	610,850,367,900	554,669,393,60
Total for SPOT :									1.42e+017	610,850,367,900	554,669,393,60
Total Futures									1.42e+017	610,850,369,699	554,670,563,90
Total Options									0.00	0	94,70
Grand Total:									1.42e+017	610,850,369,699	554,670,658,60