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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2022 Bond Future			12.08362	75.38283	12.12183	75.19896			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.30748	72.72231	12.35197	72.51403			0.00	0	
ES33 On 02/02/2023 Bond Future			12.52011	73.95804	12.57496	73.70802			0.00	0	
ES33 On 04/05/2023 Bond Future			12.69935	71.60219	12.76913	71.29149			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.48828	73.45151	12.53142	73.21506			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.69493	70.28515	12.74398	70.02378			0.00	0	
ES42 On 02/02/2023 Bond Future			12.88437	71.48155	12.94268	71.17855			0.00	0	
ES42 On 04/05/2023 Bond Future			13.05285	68.60736	13.12450	68.24354			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 04/08/2022 Bond Future			162.21869	162.21869	162.18119	162.18119			0.00	0	7,30
I2025 On 03/11/2022 Bond Future			164.63356	164.63356	164.54768	164.54768			0.00	0	
I2025 On 02/02/2023 Bond Future			165.74329	165.74329	165.57021	165.57021			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			168.95082	168.95082	168.64681	168.64681			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			120.27782	120.27782	120.17204	120.17204			65,310,856.26	543	2,79
I2029	On	03/11/2022	Bond Future			120.82345	120.82345	120.68094	120.68094			0.00	0	
I2029	On	02/02/2023	Bond Future			122.87282	122.87282	122.66484	122.66484			0.00	0	
I2029	On	04/05/2023	Bond Future			123.96699	123.96699	123.66094	123.66094			0.00	0	
Total I2029 Future												65,310,856.26	543	2,79
Total For I2029												65,310,856.26	543	2,79
I2033	On	04/08/2022	Bond Future			115.22851	115.22851	114.71328	114.71328			62,569,080.93	543	7,42
I2033	On	03/11/2022	Bond Future			115.61540	115.61540	115.05891	115.05891			0.00	0	
I2033	On	02/02/2023	Bond Future			117.57616	117.57616	116.95020	116.95020			0.00	0	
I2033	On	04/05/2023	Bond Future			118.48247	118.48247	117.75507	117.75507			0.00	0	
Total I2033 Future												62,569,080.93	543	7,42
Total For I2033												62,569,080.93	543	7,42
I2038	On	04/08/2022	Bond Future			129.34238	129.34238	129.38787	129.38787			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			131.26804	131.26804	131.27590	131.27590			0.00	0	
I2038	On	02/02/2023	Bond Future			131.60192	131.60192	131.54158	131.54158			0.00	0	
I2038	On	04/05/2023	Bond Future			134.15021	134.15021	133.98716	133.98716			0.00	0	
Total I2038 Future												0.00	0	4,10
Total For I2038												0.00	0	4,10
I2046	On	04/08/2022	Bond Future			118.45386	118.45386	118.42116	118.42116			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.26150	118.26150	118.19363	118.19363			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.26798	120.26798	120.13721	120.13721			0.00	0	
I2046	On	04/05/2023	Bond Future			120.58043	120.58043	120.35491	120.35491			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			120.22515	120.22515	120.19162	120.19162			30,056,287.50	250	11,25
I2050	On	03/11/2022	Bond Future			122.01435	122.01435	121.94507	121.94507			0.00	0	
I2050	On	02/02/2023	Bond Future			121.98183	121.98183	121.84805	121.84805			0.00	0	
I2050	On	04/05/2023	Bond Future			124.34329	124.34329	124.11301	124.11301			0.00	0	
Total I2050 Future												30,056,287.50	250	11,25
Total For I2050												30,056,287.50	250	11,25
R186	On	04/08/2022	Bond Future			8.69095	107.86721	8.78120	107.53279		5.11	0.00	0	81,53
R186	On	03/11/2022	Bond Future			8.89032	109.44634	8.99646	109.07539		4.92	0.00	0	11,16
R186	On	02/02/2023	Bond Future			9.05737	105.98295	9.18905	105.54989		4.97	0.00	0	
R186	On	04/05/2023	Bond Future			9.16662	108.01691	9.33610	107.49330		4.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												0.00	0	92,65
R186	On	04/08/2022	Bond Future	6.96	Call			0.61000	0.00061	0,930	5.81	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,011.45000	7.01145	6,677,350	5.81	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			43.14000	0.04314	61,860	5.00	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,135.22000	3.13522	2,819,520	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			88.11000	0.08811	122,700	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			41.50000	0.04150	26,720	5.80	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,530.94000	2.53094	2,231,110	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			91.80000	0.09180	127,590	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,496.59000	2.49659	2,197,960	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			95.62000	0.09562	132,640	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,462.38000	2.46238	2,164,980	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,656.16000	3.65616	3,975,800	5.80	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			331.64000	0.33164	407,320	4.63	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,047.45000	3.04745	2,752,180	4.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			596.43000	0.59643	713,220	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,238.92000	2.23892	1,984,760	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			607.46000	0.60746	725,760	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,214.40000	2.21440	1,961,750	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			618.62000	0.61862	738,450	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,190.03000	2.19003	1,938,910	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,124.47000	1.12447	1,302,010	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,426.51000	1.42651	1,233,100	4.77	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			3,392.85000	3.39285	3,064,040	4.53	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			499.46000	0.49946	604,850	4.52	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,365.60000	3.36560	3,037,930	4.52	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			506.24000	0.50624	612,760	4.52	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,338.45000	3.33845	3,011,910	4.52	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			492.77000	0.49277	597,020	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,106.10000	1.10610	1,307,990	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,710.95000	2.71095	2,389,230	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,119.11000	1.11911	1,322,470	4.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,692.57000	2.69257	2,372,320	4.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,132.59000	1.13259	1,337,410	4.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,674.68000	2.67468	2,355,890	4.46	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												0.00	0	112,11
R197	On	04/08/2022	Bond Future			329.51286	329.51286	329.44936	329.44936			0.00	0	80
R197	On	03/11/2022	Bond Future			334.41684	334.41684	334.25558	334.25558			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			331.36024	331.36024	331.02413	331.02413			0.00	0	
R197	On	04/05/2023	Bond Future			337.77889	337.77889	337.18037	337.18037			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	04/08/2022	Bond Future			248.08885	248.08885	247.55989	247.55989			62,270,301.35	251	6,58
R202	On	03/11/2022	Bond Future			251.78112	251.78112	251.17154	251.17154			0.00	0	
R202	On	02/02/2023	Bond Future			251.41474	251.41474	250.66491	250.66491			0.00	0	
R202	On	04/05/2023	Bond Future			256.28120	256.28120	255.32367	255.32367			0.00	0	
Total R202 Future												62,270,301.35	251	6,58
Total For R202												62,270,301.35	251	6,58
R2023	On	04/08/2022	Bond Future			5.71244	104.52898	5.70481	104.53316		0.58	27,073,005.82	259	24,33
R2023	On	03/11/2022	Bond Future			5.52872	102.14218	5.61285	102.11625		0.33	0.00	0	
Total R2023 Future												27,073,005.82	259	24,33
R2023	On	04/08/2022	Bond Future	6.03	Call			207.79000	0.20779	203,760	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			30.08000	0.03008	30,230	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			212.37000	0.21237	208,330	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			29.20000	0.02920	29,340	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			216.86000	0.21686	212,810	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			28.24000	0.02824	28,370	0.64	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			229.96000	0.22996	250,760	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			27.94000	0.02794	22,810	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			224.75000	0.22475	245,390	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			28.86000	0.02886	23,570	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			227.35000	0.22735	248,070	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			28.40000	0.02840	23,190	0.39	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												27,073,005.82	259	24,33
R2030	On	04/08/2022	Bond Future			10.28181	88.51061	10.34564	88.20895		8.40	33,279,989.36	376	96,52
R2030	On	03/11/2022	Bond Future			10.47689	89.80790	10.54959	89.47552		8.18	0.00	0	18,75
R2030	On	02/02/2023	Bond Future			10.65498	87.30559	10.74198	86.92100		8.21	0.00	0	
R2030	On	04/05/2023	Bond Future			10.80094	88.98382	10.90835	88.52382		7.90	0.00	0	
Total R2030 Future												33,279,989.36	376	115,31
R2030	On	04/08/2022	Bond Future	8.30	Call			0.02000	0.00002	0,030	7.96	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,358.25000	10.35825	10,056,600	7.96	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			4.33000	0.00433	5,790	7.82	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,394.06000	6.39406	6,093,860	7.82	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			57.14000	0.05714	72,870	7.72	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			209.97000	0.20997	163,190	8.85	0.00	0	80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	9.54	Put			3,963.12000	3.96312	3,677,190	7.72		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			60.08000	0.06008	76,500	7.73		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,916.24000	3.91624	3,631,000	7.73		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			63.14000	0.06314	80,290	7.74		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,869.51000	3.86951	3,585,000	7.74		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			3,001.89000	3.00189	3,256,770	8.85		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			856.29000	0.85629	961,090	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,984.80000	2.98480	2,757,220	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			4,944.82000	4.94482	5,220,430	8.98		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			444.71000	0.44471	387,940	8.98		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			395.35000	0.39535	454,300	7.60		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			4,381.95000	4.38195	4,108,520	7.60		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			841.01000	0.84101	944,500	7.77		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,016.56000	3.01656	2,787,670	7.77		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			871.74000	0.87174	977,870	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,953.24000	2.95324	2,726,990	7.78		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,035.87000	1.03587	1,155,440	7.84		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,648.99000	2.64899	2,436,180	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			7,940.88000	7.94088	7,589,680	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,970.88000	4.97088	4,671,330	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			123.17000	0.12317	144,740	7.76		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			9,196.15000	9.19615	8,833,130	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			191.35000	0.19135	222,770	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			8,123.41000	8.12341	7,770,240	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			205.50000	0.20550	238,890	7.75		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.94	Put			4,421.44000	4.42144	4,136,970	7.65		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			253.50000	0.25350	293,370	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,401.93000	7.40193	7,057,210	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			530.96000	0.53096	604,090	7.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,471.48000	5.47148	5,160,020	7.68		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			642.45000	0.64245	727,490	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,177.59000	4.17759	3,900,680	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			651.77000	0.65177	737,780	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,933.33000	4.93333	4,634,750	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			680.17000	0.68017	769,090	7.66		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.83	Put			4,821.30000	4.82130	4,525,630	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			792.87000	0.79287	892,990	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,455.94000	1.45594	1,317,230	8.31		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.99	Call			848.53000	0.84853	953,970	7.64		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,245.32000	4.24532	3,966,170	7.64		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030	On	02/02/2023	Bond Future	10.00	Call		860.05000	0.86005	966,570	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		4,210.58000	4.21058	3,932,510	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		873.30000	0.87330	980,980	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		3,162.83000	3.16283	3,404,400	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,516.55000	1.51655	1,373,530	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,274.09000	3.27409	3,519,970	8.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		738.61000	0.73861	842,300	7.30	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		5,729.02000	5.72902	5,372,710	7.30	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		250.62000	0.25062	294,460	7.23	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		8,759.72000	8.75972	8,343,560	7.23	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,784.61000	1.78461	1,975,690	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,462.47000	3.46247	3,193,550	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		567.49000	0.56749	652,110	7.28	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		6,479.98000	6.47998	6,104,600	7.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		640.28000	0.64028	733,220	7.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,136.39000	6.13639	5,769,330	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,653.49000	3.65349	3,941,820	8.11	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,835.72000	1.83572	1,664,050	8.11	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		968.12000	0.96812	1,095,160	7.32	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	10.00	Put		4,957.57000	4.95757	4,624,610	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,604.29000	1.60429	1,782,800	7.56	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		3,720.85000	3.72085	3,439,360	7.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		7,243.23000	7.24323	7,621,370	9.29	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		775.39000	0.77539	693,530	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,803.31000	1.80331	1,995,650	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,437.45000	3.43745	3,169,790	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,822.12000	1.82212	2,015,710	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,412.57000	3.41257	3,146,160	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		4,449.38000	4.44938	4,765,250	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,478.34000	1.47834	1,334,210	8.36	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,742.55000	5.74255	6,092,460	8.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,078.79000	1.07879	968,700	8.78	0.00	0	1,000
Total R2030 Option											0.00	0	10,500
Total For R2030											33,279,989.36	376	125,800
R2032	On	04/08/2022	Bond Future			10.72252	88.31981	10.78085	88.00986	9.48	36,917,680.58	418	90,100
R2032	On	03/11/2022	Bond Future			10.91214	85.46245	10.97799	85.12245	9.60	0.00	0	84,000
R2032	On	02/02/2023	Bond Future			11.08326	86.89473	11.16101	86.50415	9.23	0.00	0	
R2032	On	04/05/2023	Bond Future			11.22254	84.40318	11.31730	83.93903	9.29	0.00	0	
Total R2032 Future											36,917,680.58	418	174,200

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 04/08/2022 Bond Future	8.97	Call			0.08000	0.00008	0,110	8.62		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			10,365.75000	10.36575	10,055,830	8.62		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			1.83000	0.00183	2,430	8.48		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			7,761.12000	7.76112	7,451,770	8.48		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			13.01000	0.01301	16,870	8.37		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			3,809.54000	3.80954	3,522,950	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			155.59000	0.15559	190,450	8.49		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,310.40000	3.31040	3,035,310	8.49		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,213.98000	3.21398	2,941,560	8.51		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			504.20000	0.50420	591,370	8.82		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			2,010.50000	2.01050	1,787,720	8.82		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			20.23000	0.02023	26,060	8.34		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Put			5,438.55000	5.43855	5,134,430	8.34		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			95.95000	0.09595	119,310	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			675.10000	0.67510	564,150	9.48		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			4,325.73000	4.32573	4,606,450	10.33		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			127.96000	0.12796	98,730	10.33		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			162.85000	0.16285	199,030	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,262.04000	3.26204	2,988,270	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			170.36000	0.17036	207,890	8.51		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,893.23000	5.89323	5,587,140	8.37		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			5,671.06000	5.67106	5,967,250	10.82		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			54.04000	0.05404	40,280	10.82		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Call			926.52000	0.92652	1,058,860	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Put			1,356.54000	1.35654	1,178,930	9.13		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.00	Call			1,826.24000	1.82624	2,025,240	9.48		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			356.33000	0.35633	409,190	8.45		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,988.20000	4.98820	4,701,060	8.45		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			45.47000	0.04547	54,340	8.62		0.00	0	10
R2032 On 03/11/2022 Bond Future	9.31	Put			9,249.02000	9.24902	8,917,890	8.62		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			52.68000	0.05268	62,800	8.61		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			8,961.56000	8.96156	8,631,680	8.61		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			833.65000	0.83365	933,450	8.74		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			3,397.18000	3.39718	3,156,980	8.74		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			70.15000	0.07015	83,210	8.59		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			8,393.35000	8.39335	8,066,410	8.59		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			230.99000	0.23099	267,800	8.49		0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			5,921.49000	5.92149	5,618,300	8.49		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1,182.73000	1.18273	1,308,910	8.97		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.67	Put			2,788.77000	2.78877	2,574,950	8.97		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/11/2022	Bond Future	10.16	Call			397.24000	0.39724	455,000	8.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,753.27000	4.75327	4,471,030	8.44	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			441.67000	0.44167	504,630	8.43	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			4,522.98000	4.52298	4,245,940	8.43	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			6,782.32000	6.78232	7,081,680	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			326.97000	0.32697	286,330	11.02	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.56	Call			960.73000	0.96073	1,070,670	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			3,150.23000	3.15023	2,920,170	8.83	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			1,161.47000	1.16147	1,286,160	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,820.33000	2.82033	2,605,020	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,775.29000	3.77529	4,019,540	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			897.24000	0.89724	801,490	9.91	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.16	Put			5,815.89000	5.81589	5,501,680	8.33	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Call			115.08000	0.11508	134,630	8.27	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			10,107.40000	10.10740	9,736,370	8.27	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,866.19000	4.86619	4,577,610	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			163.41000	0.16341	189,800	8.28	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,231.98000	9.23198	8,867,790	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			395.13000	0.39513	450,090	8.31	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			6,928.84000	6.92884	6,593,220	8.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			596.96000	0.59696	673,330	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,873.65000	3.87365	3,620,350	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			657.96000	0.65796	740,350	8.34	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,552.14000	5.55214	5,243,950	8.34	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			868.77000	0.86877	969,550	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,904.56000	4.90456	4,614,760	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			883.68000	0.88368	985,680	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			553.78000	0.55378	498,120	11.02	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.40	Call			898.75000	0.89875	1,001,970	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,828.02000	4.82802	4,540,660	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,057.97000	1.05797	1,173,560	8.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,457.16000	4.45716	4,182,170	8.59	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call			1,365.89000	1.36589	1,503,170	8.75	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.69	Call			4,081.68000	4.08168	4,342,290	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,487.37000	1.48737	1,357,400	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,598.71000	4.59871	4,873,600	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,288.34000	1.28834	1,172,650	9.81	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,031.30000	8.03130	8,366,220	11.02	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,846.63000	1.84663	2,031,380	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,017.45000	4.01745	3,738,050	8.84	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/05/2023 Bond Future	10.89	Call			1,867.43000	1.86743	2,053,500	8.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,987.78000	3.98778	3,709,700	8.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			1,825.96000	1.82596	2,009,390	8.84		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			4,047.29000	4.04729	3,766,570	8.84		0.00	0	
Total R2032 Option										0.00	0	29,96
Total For R2032										36,917,680.58	418	204,18
R2035 On 04/08/2022 Bond Future			11.08223	89.14253	11.11997	88.91750		10.60		21,215,922.14	238	129,68
R2035 On 03/11/2022 Bond Future			11.26338	85.96184	11.30705	85.70807		10.77		0.00	0	3,72
R2035 On 02/02/2023 Bond Future			11.43114	87.40146	11.48461	87.09838		10.31		0.00	0	
R2035 On 04/05/2023 Bond Future			11.56232	84.57935	11.62979	84.20482		10.36		0.00	0	
Total R2035 Future										21,215,922.14	238	133,40
R2035 On 04/08/2022 Bond Future	9.53	Call			0.41000	0.00041	0,470	9.46		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			10,265.61000	10.26561	10,040,640	9.46		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			3.56000	0.00356	4,110	9.33		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			8,134.94000	8.13494	7,910,460	9.33		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			173.44000	0.17344	195,000	9.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			2,763.45000	2.76345	2,581,320	9.79		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			80.36000	0.08036	65,930	12.21		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			279.52000	0.27952	311,740	9.68		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,205.99000	3.20599	3,013,180	9.68		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			382.08000	0.38208	423,700	9.78		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,810.90000	2.81090	2,627,490	9.78		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			396.56000	0.39656	439,460	9.79		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,790.78000	3.79078	3,587,310	9.53		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			411.43000	0.41143	455,610	9.81		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,716.46000	2.71646	2,535,610	9.81		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			1,330.63000	1.33063	1,435,030	10.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,270.97000	1.27097	1,150,340	10.45		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			6,066.84000	6.06684	6,277,440	12.21		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			528.79000	0.52879	575,610	9.42		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,962.45000	4.96245	4,755,500	9.42		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Call			1,689.45000	1.68945	1,794,740	10.33		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,725.14000	2.72514	2,576,660	10.33		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			77.51000	0.07751	86,460	9.46		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			9,369.71000	9.36971	9,124,890	9.46		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			276.43000	0.27643	303,950	9.35		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			6,417.28000	6.41728	6,191,030	9.35		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			7,818.57000	7.81857	8,040,530	12.63		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			369.04000	0.36904	337,230	12.63		0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 03/11/2022 Bond Future	10.99	Call			1,330.51000	1.33051	1,420,530	10.12		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,198.08000	3.19808	3,034,330	10.12		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			1,478.76000	1.47876	1,575,330	10.21		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,988.40000	2.98840	2,831,200	10.21		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			1,716.77000	1.71677	1,823,150	10.34		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,693.48000	2.69348	2,546,090	10.34		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			1,744.53000	1.74453	1,852,000	10.36		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,662.31000	2.66231	2,516,010	10.36		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,206.74000	10.20674	9,923,760	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			204.24000	0.20424	225,900	9.12		0.00	0	40
R2035 On 02/02/2023 Bond Future	9.89	Put			9,959.03000	9.95903	9,677,610	9.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			6,028.92000	6.02892	5,791,930	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			868.29000	0.86829	938,020	9.39		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.64	Put			5,844.94000	5.84494	5,611,590	9.39		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			171.03000	0.17103	189,640	9.11		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			10,456.70000	10.45670	10,172,230	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			187.03000	0.18703	207,130	9.11		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,903.92000	4.90392	4,691,610	9.66		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,283.53000	1.28353	1,375,290	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,864.08000	4.86408	4,652,760	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			465.72000	0.46572	508,830	9.18		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			7,564.75000	7.56475	7,304,780	9.18		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			806.24000	0.80624	872,330	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			4,183.97000	4.18397	3,990,600	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,697.27000	1.69727	1,807,980	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,147.96000	4.14796	3,955,590	9.90		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			900.43000	0.90043	972,000	9.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,754.43000	5.75443	5,522,920	9.41		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,263.32000	1.26332	1,354,090	9.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,750.56000	1.75056	1,644,320	10.82		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			9,606.89000	9.60689	9,869,030	12.68		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			570.34000	0.57034	529,400	12.68		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.88	Call			1,303.69000	1.30369	1,396,430	9.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,824.25000	4.82425	4,613,910	9.69		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,674.33000	1.67433	1,784,040	9.89		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.94	Call			4,338.22000	4.33822	4,531,860	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,819.54000	1.81954	1,710,100	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,485.23000	4.48523	4,682,070	10.82		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			740.70000	0.74070	811,090	9.40		0.00	0	50
R2035 On 04/05/2023 Bond Future	10.42	Put			7,837.99000	7.83799	7,533,850	9.40		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 04/05/2023 Bond Future	10.60	Call			957.92000	0.95792	1,043,710	9.45		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			6,946.20000	6.94620	6,657,460	9.45		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,085.59000	2.08559	2,232,990	9.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,513.15000	4.51315	4,286,020	9.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,109.56000	2.10956	2,258,030	9.92		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,479.50000	4.47950	4,253,440	9.92		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			287.45000	0.28745	320,270	9.24		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			11,027.15000	11.02715	10,685,440	9.24		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,039.47000	6.03947	6,306,000	11.08		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,622.01000	1.62201	1,514,010	11.08		0.00	0	40
R2035 On 04/05/2023 Bond Future	13.18	Call			8,909.34000	8.90934	9,217,100	12.06		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			930.75000	0.93075	863,980	12.06		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Call			2,015.18000	2.01518	2,159,340	9.89		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Put			4,615.94000	4.61594	4,385,570	9.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,133.37000	2.13337	2,282,920	9.93		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,445.74000	4.44574	4,220,760	9.93		0.00	0	
Total R2035 Option										0.00	0	14,85
Total For R2035										21,215,922.14	238	148,30
R2037 On 04/08/2022 Bond Future			11.28681	80.57385	11.30414	80.46995		11.88		24,333,302.70	302	139,40
R2037 On 03/11/2022 Bond Future			11.45779	81.75503	11.47989	81.62563		11.48		0.00	0	2,00
R2037 On 02/02/2023 Bond Future			11.61601	78.86794	11.64645	78.69376		11.62		0.00	0	
R2037 On 04/05/2023 Bond Future			11.74894	80.38573	11.79160	80.14636		11.11		0.00	0	
Total R2037 Future										24,333,302.70	302	141,45
R2037 On 04/08/2022 Bond Future	10.10	Call			6.28000	0.00628	6,350	10.45		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			7,726.45000	7.72645	7,622,620	10.45		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			363.44000	0.36344	375,880	10.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,902.06000	2.90206	2,810,600	10.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			377.44000	0.37744	390,340	10.85		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,596.66000	1.59666	1,524,660	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			1,693.70000	1.69370	1,741,350	11.77		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,004.16000	1.00416	947,910	11.77		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.90	Put			2,853.37000	2.85337	2,762,370	10.85		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.95	Call			3,988.50000	3.98850	4,069,970	12.66		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			254.68000	0.25468	232,250	12.66		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			391.90000	0.39190	405,280	10.87		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,805.21000	2.80521	2,714,690	10.87		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,029.82000	1.02982	1,061,720	11.44		0.00	0	1,00
R2037 On 03/11/2022 Bond Future	11.30	Call			1,758.47000	1.75847	1,807,660	11.25		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,820.91000	2.82091	2,740,700	11.25		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/11/2022 Bond Future	11.31	Call			1,785.31000	1.78531	1,835,030	11.26		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,788.14000	2.78814	2,708,460	11.26		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			1,812.57000	1.81257	1,862,810	11.27		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,755.86000	2.75586	2,676,700	11.27		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,846.60000	4.84660	4,723,420	10.81		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,285.91000	1.28591	1,335,790	10.78		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,927.55000	4.92755	4,803,250	10.78		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,306.34000	1.30634	1,356,780	10.79		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,886.94000	4.88694	4,763,200	10.79		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,326.97000	1.32697	1,377,970	10.81		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,014.67000	2.01467	2,103,680	10.51		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,722.22000	4.72222	4,571,860	10.51		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,967.86000	1.96786	2,055,490	10.49		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,793.27000	4.79327	4,641,530	10.49		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			1,991.04000	1.99104	2,079,370	10.50		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,757.49000	4.75749	4,606,450	10.50		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										24,333,302.70	302	143,74
R2040 On 04/08/2022 Bond Future			11.39384	82.25902	11.43666	81.98424		12.52		0.00	0	125,10
R2040 On 03/11/2022 Bond Future			11.55978	83.46494	11.60817	83.16164		12.10		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.71350	80.35623	11.77091	80.00447		12.27		0.00	0	
R2040 On 04/05/2023 Bond Future			11.84267	81.90309	11.91277	81.48168		11.74		0.00	0	
Total R2040 Future										0.00	0	129,06
R2040 On 04/08/2022 Bond Future	9.70	Call			0.14000	0.00014	0,170	11.20		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			12,417.49000	12.41749	12,142,740	11.20		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			97.27000	0.09727	112,710	11.13		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			5,034.68000	5.03468	4,775,340	11.13		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			421.61000	0.42161	474,380	11.65		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			196.35000	0.19635	163,070	14.00		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			3,091.05000	3.09105	2,869,040	11.65		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			437.90000	0.43790	492,250	11.67		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,040.06000	3.04006	2,819,630	11.67		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			454.61000	0.45461	510,560	11.69		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,989.58000	2.98958	2,770,750	11.69		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			5,092.47000	5.09247	5,333,970	14.00		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			382.58000	0.38258	423,680	10.45		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			6,386.91000	6.38691	6,124,710	10.45		0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			493.22000	0.49322	543,520	10.54		0.00	0	1,50
R2040 On 03/11/2022 Bond Future	10.80	Put			5,802.88000	5.80288	5,549,880	10.54		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future	11.20	Call			1,245.64000	1.24564	1,343,550	11.30		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,861.24000	3.86124	3,655,850	11.30		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			1,744.10000	1.74410	1,866,520	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,125.86000	3.12586	2,944,980	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			1,772.71000	1.77271	1,896,430	11.63		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,090.33000	3.09033	2,910,750	11.63		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			1,801.58000	1.80158	1,926,580	11.65		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,055.13000	3.05513	2,876,830	11.65		0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,072.00000	2.07200	2,208,550	11.79		0.00	0	1,50
R2040 On 03/11/2022 Bond Future	11.50	Put			2,752.48000	2.75248	2,585,730	11.79		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,157.08000	6.15708	6,396,560	13.40		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			762.12000	0.76212	698,300	13.40		0.00	0	1,10
R2040 On 02/02/2023 Bond Future	10.18	Put			10,950.26000	10.95026	10,624,520	10.85		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			10,743.37000	10.74337	10,419,120	10.86		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			977.34000	0.97734	1,060,730	11.22		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			6,382.99000	6.38299	6,114,620	11.22		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,031.12000	1.03112	1,117,760	11.27		0.00	0	40
R2040 On 02/02/2023 Bond Future	10.96	Put			6,234.22000	6.23422	5,969,100	11.27		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			228.94000	0.22894	254,960	10.85		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,573.74000	5.57374	5,324,240	11.48		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,327.20000	1.32720	1,430,590	11.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,528.66000	5.52866	5,280,290	11.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,348.52000	1.34852	1,453,050	11.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,483.86000	5.48386	5,236,630	11.51		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			244.32000	0.24432	271,830	10.86		0.00	0	40
R2040 On 02/02/2023 Bond Future	12.24	Call			4,769.43000	4.76943	4,996,190	12.89		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,984.39000	1.98439	1,859,390	12.89		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,888.11000	4.88811	5,117,560	12.93		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,930.22000	1.93022	1,807,910	12.93		0.00	0	40
R2040 On 02/02/2023 Bond Future	11.10	Call			1,306.07000	1.30607	1,408,330	11.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			339.80000	0.33980	379,350	10.48		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.17	Put			11,950.92000	11.95092	11,569,060	10.48		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			856.02000	0.85602	939,020	10.66		0.00	0	50
R2040 On 04/05/2023 Bond Future	10.73	Put			8,464.38000	8.46438	8,125,970	10.66		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,118.65000	1.11865	1,220,500	10.72		0.00	0	40
R2040 On 04/05/2023 Bond Future	10.92	Put			7,430.20000	7.43020	7,110,640	10.72		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,126.83000	2.12683	2,285,760	11.19		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,228.90000	5.22890	4,966,420	11.19		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,151.77000	2.15177	2,311,910	11.20		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,190.29000	5.19029	4,929,020	11.20		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2040 On 04/05/2023 Bond Future	11.43	Call			2,176.86000	2.17686	2,338,210	11.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,151.92000	5.15192	4,891,860	11.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,304.37000	2.30437	2,471,750	11.27		0.00	0	50
R2040 On 04/05/2023 Bond Future	11.48	Put			4,963.25000	4.96325	4,709,220	11.27		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,699.79000	6.69979	7,001,920	12.67		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,765.53000	1.76553	1,646,250	12.67		0.00	0	40
R2040 On 04/05/2023 Bond Future	13.45	Call			9,497.78000	9.49778	9,841,490	13.71		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,079.48000	1.07948	1,001,780	13.71		0.00	0	50
Total R2040 Option										0.00	0	11,50
Total For R2040										0.00	0	140,64
R2044 On 04/08/2022 Bond Future			11.41391	79.04493	11.45153	78.79973		13.22		5,533,145.10	70	88,44
R2044 On 03/11/2022 Bond Future			11.57134	80.20372	11.61409	79.93148		12.78		0.00	0	
R2044 On 02/02/2023 Bond Future			11.71691	77.16560	11.76805	76.84710		12.97		0.00	0	
R2044 On 04/05/2023 Bond Future			11.83886	78.65123	11.90184	78.26612		12.42		0.00	0	
Total R2044 Future										5,533,145.10	70	88,44
R2044 On 04/08/2022 Bond Future	11.08	Call			489.93000	0.48993	540,270	12.42		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,968.73000	2.96873	2,773,870	12.42		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			508.04000	0.50804	559,830	12.44		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,918.42000	2.91842	2,725,010	12.44		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			526.68000	0.52668	579,940	12.47		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,868.74000	2.86874	2,676,800	12.47		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			298.33000	0.29833	327,220	11.07		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			7,211.90000	7.21190	6,968,550	11.07		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,505.67000	1.50567	1,603,290	12.12		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			3,543.68000	3.54368	3,369,060	12.12		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			1,754.68000	1.75468	1,862,730	12.27		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,199.66000	3.19966	3,035,470	12.27		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			1,783.65000	1.78365	1,892,860	12.28		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,163.19000	3.16319	3,000,160	12.28		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			1,812.68000	1.81268	1,923,040	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,126.87000	3.12687	2,964,990	12.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,485.79000	5.48579	5,263,390	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,438.12000	1.43812	1,535,270	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,440.62000	5.44062	5,219,270	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,460.54000	1.46054	1,558,730	12.23		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,395.53000	5.39553	5,175,220	12.23		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,415.69000	1.41569	1,511,790	12.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,182.66000	2.18266	2,328,400	11.84		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,279.14000	5.27914	5,039,770	11.84		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2044 On 04/05/2023 Bond Future	11.42	Call			2,208.08000	2.20808	2,354,930	11.85		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,239.52000	5.23952	5,001,260	11.85		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,233.93000	2.23393	2,381,900	11.86		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,200.42000	5.20042	4,963,280	11.86		0.00	0	
Total R2044 Option										0.00	0	3,20
Total For R2044										5,533,145.10	70	91,64
R2048 On 04/08/2022 Bond Future			11.36327	82.23033	11.38541	82.08212		12.95		15,130,380.72	184	200,5
R2048 On 03/11/2022 Bond Future			11.51915	79.01164	11.54575	78.83783		13.23		0.00	0	
R2048 On 02/02/2023 Bond Future			11.66326	80.33508	11.69742	80.11690		12.70		0.00	0	
R2048 On 04/05/2023 Bond Future			11.77608	77.44123	11.82113	77.15856		12.86		0.00	0	
Total R2048 Future										15,130,380.72	184	200,5
R2048 On 04/08/2022 Bond Future	9.70	Call			0.15000	0.00015	0,160	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			12,859.54000	12.85954	12,711,340	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			6.39000	0.00639	6,670	11.35		0.00	0	1,7
R2048 On 04/08/2022 Bond Future	10.20	Put			8,691.50000	8.69150	8,543,570	11.35		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			12.00000	0.01200	12,590	11.30		0.00	0	1,2
R2048 On 04/08/2022 Bond Future	10.40	Put			7,127.50000	7.12750	6,980,430	11.25		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			308.28000	0.30828	324,510	11.83		0.00	0	1,7
R2048 On 04/08/2022 Bond Future	10.90	Put			3,674.45000	3.67445	3,542,470	11.83		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			423.35000	0.42335	445,010	11.96		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,217.49000	3.21749	3,090,940	11.96		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			7,901.23000	7.90123	7,753,610	11.30		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			439.61000	0.43961	462,010	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,162.74000	3.16274	3,036,930	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			456.30000	0.45630	479,460	11.99		0.00	0	1,2
R2048 On 04/08/2022 Bond Future	11.00	Put			3,108.52000	3.10852	2,983,470	11.99		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			21.74000	0.02174	22,880	11.25		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			1,731.05000	1.73105	1,795,180	12.56		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,295.83000	3.29583	3,186,150	12.56		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,760.49000	1.76049	1,825,370	12.57		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,257.77000	3.25777	3,148,840	12.57		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,702.04000	1.70204	1,765,440	12.54		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,334.42000	3.33442	3,224,010	12.54		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,645.66000	5.64566	5,489,330	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,409.02000	1.40902	1,471,580	11.83		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,598.45000	5.59845	5,442,830	11.83		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,431.81000	1.43181	1,495,080	11.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,551.34000	5.55134	5,396,430	11.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,386.21000	1.38621	1,448,060	11.81		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2048	On	04/05/2023	Bond Future	11.33	Call		2,197.90000	2.19790	2,302,400	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,382.88000	5.38288	5,204,710	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,223.86000	2.22386	2,329,170	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,341.66000	5.34166	5,164,300	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,250.25000	2.25025	2,356,380	12.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,300.96000	5.30096	5,124,420	12.19	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											15,130,380.72	184	206,38
R209	On	04/08/2022	Bond Future			11.10170	68.54624	11.13916	68.35168	11.98	0.00	0	23,43
R209	On	03/11/2022	Bond Future			11.26310	66.40556	11.30585	66.18834	12.14	0.00	0	4,13
R209	On	02/02/2023	Bond Future			11.40841	67.51835	11.45976	67.26260	11.67	0.00	0	
R209	On	04/05/2023	Bond Future			11.52729	65.66308	11.59103	65.35107	11.71	0.00	0	
Total R209 Future											0.00	0	27,57
R209	On	04/08/2022	Bond Future	10.57	Call		165.84000	0.16584	186,020	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,211.14000	3.21114	3,036,760	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		173.45000	0.17345	194,420	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,163.56000	3.16356	2,989,970	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		181.33000	0.18133	203,100	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,116.32000	3.11632	2,943,530	10.85	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		110.82000	0.11082	122,750	10.62	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		7,229.23000	7.22923	7,023,940	10.62	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		1,201.90000	1.20190	1,280,990	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,726.21000	2.72621	2,588,080	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		10.03000	0.01003	11,350	10.75	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		11,708.22000	11.70822	11,492,320	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		24.80000	0.02480	27,850	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,153.48000	10.15348	9,939,310	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,467.55000	2.46755	2,591,420	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,493.66000	1.49366	1,400,310	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		379.81000	0.37981	414,490	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,650.86000	4.65086	4,468,320	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,180.58000	1.18058	1,258,730	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,757.28000	2.75728	2,618,210	11.43	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,223.28000	1.22328	1,303,310	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,695.26000	2.69526	2,558,070	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,244.88000	1.24488	1,325,840	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,664.58000	2.66458	2,528,320	11.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,466.49000	4.46649	4,283,330	10.83	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,033.64000	1.03364	1,107,070	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/02/2023	Bond Future	10.80	Put		4,429.91000	4.42991	4,247,590	10.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,000.24000	1.00024	1,072,000	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,503.30000	4.50330	4,319,310	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,016.86000	1.01686	1,089,450	10.83	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,693.61000	1.69361	1,810,870	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,152.60000	4.15260	3,957,850	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,713.78000	1.71378	1,831,950	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,121.41000	4.12141	3,927,570	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,673.79000	1.67379	1,790,150	11.09	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,184.21000	4.18421	3,988,560	11.09	0.00	0	
Total R209 Option											0.00	0	28,50
Total For R209											0.00	0	56,07
R210	On	04/08/2022	Bond Future			224.12496	224.12496	224.07066	224.07066		67,685,737.92	302	1,02
R210	On	03/11/2022	Bond Future			224.49637	224.49637	224.37570	224.37570		0.00	0	
R210	On	02/02/2023	Bond Future			228.30477	228.30477	228.06482	228.06482		0.00	0	
R210	On	04/05/2023	Bond Future			229.66700	229.66700	229.24757	229.24757		0.00	0	
Total R210 Future											67,685,737.92	302	1,02
Total For R210											67,685,737.92	302	1,02
R213	On	04/08/2022	Bond Future			10.58322	83.24276	10.64669	82.93864	9.14	9,323,189.12	112	29,85
R213	On	03/11/2022	Bond Future			10.77548	80.92340	10.84693	80.59097	9.24	0.00	0	
R213	On	02/02/2023	Bond Future			10.95272	82.27824	11.03689	81.89791	8.89	0.00	0	
R213	On	04/05/2023	Bond Future			11.08928	80.30713	11.19138	79.85763	8.93	0.00	0	
Total R213 Future											9,323,189.12	112	29,85
R213	On	04/08/2022	Bond Future	9.88	Call			67.07000	0.06707	85,230	8.27	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,842.26000	3.84226	3,556,300	8.27	0	
R213	On	04/08/2022	Bond Future	9.89	Call			70.56000	0.07056	89,520	8.28	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,795.05000	3.79505	3,509,890	8.28	0	
R213	On	04/08/2022	Bond Future	9.90	Call			74.20000	0.07420	93,990	8.29	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,748.04000	3.74804	3,463,710	8.29	0	
R213	On	03/11/2022	Bond Future	9.84	Call			266.79000	0.26679	309,990	8.38	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,120.74000	5.12074	4,831,510	8.38	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			831.97000	0.83197	934,190	8.70	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,085.16000	3.08516	2,854,950	8.70	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			45.77000	0.04577	55,080	8.54	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,551.42000	8.55142	8,228,300	8.54	0	
R213	On	03/11/2022	Bond Future	9.19	Call			54.00000	0.05400	64,800	8.53	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,243.38000	8.24338	7,921,750	8.53	0	
R213	On	03/11/2022	Bond Future	10.40	Call			879.90000	0.87990	986,150	8.72	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,988.96000	2.98896	2,762,780	8.72	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	9.98	Call		359.22000	0.35922	414,450	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,516.02000	4.51602	4,238,820	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		578.84000	0.57884	657,820	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,703.66000	3.70366	3,450,210	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		847.70000	0.84770	951,260	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,052.81000	3.05281	2,823,940	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		863.79000	0.86379	968,700	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,020.86000	3.02086	2,793,340	8.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,592.61000	4.59261	4,307,150	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,107.83000	4.10783	3,838,320	8.23	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		119.78000	0.11978	140,790	8.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,185.31000	9.18531	8,825,990	8.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		557.24000	0.55724	632,380	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,361.61000	5.36161	5,056,420	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		752.58000	0.75258	847,450	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		722.89000	0.72289	647,420	9.86	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		763.56000	0.76356	859,480	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,555.74000	4.55574	4,271,330	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		774.65000	0.77465	871,630	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,519.02000	4.51902	4,235,670	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		934.45000	0.93445	1,045,270	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,054.34000	1.05434	1,174,770	8.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,849.84000	3.84984	3,589,940	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,746.56000	5.74656	6,051,420	9.86	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,685.45000	1.68545	1,863,220	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,742.93000	3.74293	3,471,200	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,703.84000	1.70384	1,882,850	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,716.01000	3.71601	3,445,520	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,722.64000	1.72264	1,902,890	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,689.52000	3.68952	3,420,270	8.60	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											9,323,189.12	112	35,13
R214	On	04/08/2022	Bond Future			11.39381	65.41293	11.43633	65.18686	13.02	2,485,691.34	38	20,86
R214	On	03/11/2022	Bond Future			11.55090	63.08526	11.59858	62.83721	13.27	0.00	0	
R214	On	02/02/2023	Bond Future			11.69607	64.14176	11.75203	63.85655	12.76	0.00	0	
R214	On	04/05/2023	Bond Future			11.81015	62.07731	11.87769	61.73854	12.88	0.00	0	
Total R214 Future											2,485,691.34	38	20,86
R214	On	04/08/2022	Bond Future	10.97	Call		275.53000	0.27553	311,470	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,827.04000	2.82704	2,636,910	12.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.98	Call		286.59000	0.28659	323,690	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,781.69000	2.78169	2,592,720	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		297.96000	0.29796	336,250	12.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,736.71000	2.73671	2,548,930	12.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,395.82000	1.39582	1,493,930	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,652.84000	2.65284	2,502,900	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,349.72000	1.34972	1,445,700	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,713.94000	2.71394	2,561,870	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,372.67000	1.37267	1,469,710	12.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,683.26000	2.68326	2,532,250	12.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,642.26000	4.64226	4,439,500	11.91	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,091.79000	1.09179	1,175,170	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,604.42000	4.60442	4,402,590	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,056.90000	1.05690	1,138,430	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,680.51000	4.68051	4,476,830	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,074.17000	1.07417	1,156,620	11.91	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,746.67000	1.74667	1,873,980	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,367.58000	4.36758	4,156,120	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,767.33000	1.76733	1,895,620	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,334.92000	4.33492	4,124,440	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,726.13000	1.72613	1,852,460	12.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,400.43000	4.40043	4,187,990	12.22	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,485,691.34	38	20,8€
Total for Bond											463,184,570.84	3,886	1,373,9€
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 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 R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			815.01300	815.01300	812.74900	812.74900				0.00	0	1,1'
GOVI On 03/11/2022 GOVI			827.04700	827.04700	824.51400	824.51400				0.00	0	
GOVI On 02/02/2023 GOVI			840.85500	840.85500	837.85300	837.85300				0.00	0	
GOVI On 04/05/2023 GOVI			856.89500	856.89500	853.19500	853.19500				0.00	0	
Total GOVI Future										0.00	0	1,1'
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			65,110.00000	6.51100	42,470,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			65,210.00000	6.52100	42,570,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			65,310.00000	6.53100	42,670,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			40,840.00000	4.08400	66,170,000			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			41,040.00000	4.10400	66,370,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Call		40,940.00000	4.09400	66,270,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		129,770.00000	12.97700	99,750,000		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		129,870.00000	12.98700	99,850,000		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		129,670.00000	12.96700	99,650,000		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		3,250.00000	0.32500	40,250,000		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		3,150.00000	0.31500	40,150,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		3,350.00000	0.33500	40,350,000		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			822.01200	822.01200	819.47900	819.47900		0.00	0	
AL37	On	03/11/2022	Index Future			834.14900	834.14900	831.34200	831.34200		0.00	0	
AL37	On	02/02/2023	Index Future			848.07600	848.07600	844.79000	844.79000		0.00	0	
AL37	On	04/05/2023	Index Future			864.25400	864.25400	860.25900	860.25900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			930.33200	930.33200	927.18100	927.18100		0.00	0	
AL7T	On	03/11/2022	Index Future			944.06900	944.06900	940.60300	940.60300		0.00	0	
AL7T	On	02/02/2023	Index Future			959.83100	959.83100	955.82000	955.82000		0.00	0	
AL7T	On	04/05/2023	Index Future			978.14100	978.14100	973.32100	973.32100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			826.33800	826.33800	824.03400	824.03400		0.00	0	13
ALBI	On	03/11/2022	Index Future			838.54000	838.54000	835.96300	835.96300		0.00	0	
ALBI	On	02/02/2023	Index Future			852.53900	852.53900	849.48700	849.48700		0.00	0	
ALBI	On	04/05/2023	Index Future			868.80300	868.80300	865.04200	865.04200		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			320.62400	320.62400	320.38700	320.38700		0.00	0	73
IGOV	On	03/11/2022	Index Future			325.43700	325.43700	325.10400	325.10400		0.00	0	
IGOV	On	02/02/2023	Index Future			330.94700	330.94700	330.44100	330.44100		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/05/2023 Index Future			337.33600	337.33600	336.56700	336.56700				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										0.00	0	94
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.09500	94.90500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.56000	94.44000	5.58000	94.42000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.73500	94.26500	5.76500	94.23500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.14000	93.86000	6.19000	93.81000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.25000	93.75000	6.29000	93.71000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.66500	93.33500	6.72500	93.27500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.12000	92.88000	7.19000	92.81000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.60500	92.39500	7.67500	92.32500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.73000	92.27000	7.81000	92.19000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.93000	92.07000	8.02000	91.98000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.15000	91.85000	8.10500	91.89500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.21500	91.78500	8.25500	91.74500				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 :										463,184,570.84	3,886	1,376,25
ABCPI3 On 07/12/2023 Spot Bond			2.24800	321.33293	2.24800	321.20787				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.17113				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.65321				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.84477	9.65000	99.81892				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.76000	86.61642	11.76000	86.58924				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.42015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.11257				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.01167				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.83922				0.00	1,000,000,000	500,000,00
Total ABFN18 SPOT										0.00	1,000,000,000	500,000,00
Total For ABFN18										0.00	1,000,000,000	500,000,00
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.94084				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.82171				0.00	0	4,250,000,00
Total ABFN23 SPOT										0.00	0	4,250,000,00
Total For ABFN23										0.00	0	4,250,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.97835				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.32916				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.06052				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.99842				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.31834				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.81639				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.95901				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.97857				0.00	300,000,000	150,000,000
Total ABFN35 SPOT										0.00	300,000,000	150,000,000
Total For ABFN35										0.00	300,000,000	150,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.55607				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.88370				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.13946				0.00	0	1,500,000,000
Total ABFN39 SPOT										0.00	0	1,500,000,000
Total For ABFN39										0.00	0	1,500,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.28585				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.10422				0.00	0	500,000,000
Total ABFN41 SPOT										0.00	0	500,000,000
Total For ABFN41										0.00	0	500,000,000
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.72796				0.00	0	100,000,000
Total ABFN42 SPOT										0.00	0	100,000,000
Total For ABFN42										0.00	0	100,000,000
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.03004				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.05674				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.07586				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.98353				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.57932				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.48009				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.07119				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.52755				0.00	0	100,000,00
Total ABFN50 SPOT										0.00	0	100,000,00
Total For ABFN50										0.00	0	100,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.92740				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.72017				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.53392				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.55243				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.56792				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.12864				0.00	0	200,000,00
Total ABJ01 SPOT										0.00	0	200,000,00
Total For ABJ01										0.00	0	200,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.65032				0.00	0	3,234,000,00
Total ABJ02 SPOT										0.00	0	3,234,000,00
Total For ABJ02										0.00	0	3,234,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.44446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.91036				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.85441				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	152.89510				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.14735	100.00000	41.04331				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	161.45022				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	213.63656				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	234.69984				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.25500	7.25500	7.25500	102.73190				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.63500	8.63500	8.63500	106.88358				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.78500	102.60578	5.78500	102.58987				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.32500	107.21550	8.32500	107.19174				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.04500	107.90773	9.04500	107.88179				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.22500	106.68924	6.22500	106.67146				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.09000	101.48998	9.09000	101.46547				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.08090	100.00000	14.04990				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.35800	325.36834	1.35800	325.24955				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.51000	11.51000	11.51000	103.90694				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02127				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.01968				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.94094				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01984				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.01984				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.02125				0.00	0	
Total ACL201 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.02125				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.97142				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.30627				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01725				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.65326				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.60250				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.82148				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.55464				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.41654				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.42515				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.41767				0.00	8,800,000	2,600,00
Total AGT01 SPOT										0.00	8,800,000	2,600,00
Total For AGT01										0.00	8,800,000	2,600,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.15685				0.00	11,500,000	3,300,00

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 AGT02 SPOT										0.00	11,500,000	3,300,000
Total For AGT02										0.00	11,500,000	3,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.84673				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.65864				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.01497				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.05027				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.93500	99.30851	8.93500	99.28453				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.10343				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.28056				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.50179				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.92186				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.55366				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.79000	105.58715	7.79000	105.56486				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.52422				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.57888				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.61250				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.27935				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.57325				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.94762				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.57879				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.61238				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.84691				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.68276				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.76542				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.59559				0.00	0	
Total AHF7B1 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.58299				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.62917				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.61322				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.37692				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.87197				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.94500	104.74287	7.94500	104.72057				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.39200	102.14158	8.39200	102.11877				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			12.61500	87.81688	12.61500	87.78769				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.57000	192.28723	5.57000	192.19527				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06: On 24/08/2022 Spot Bond					0.00000	100.65519				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	99.92687				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	101.00281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.18394				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.02183				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.63431				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.89142				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.89000	249.13729	4.89000	249.02267				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.39000	217.24615	5.39000	217.14332				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.41000	204.20572	4.41000	204.11438				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.86853				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.85000	118.08275	4.85000	118.02837				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.25618				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.43820				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN26: On 20/06/2023 Spot Bond					0.00000	100.02539				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.01079				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.61458				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.64588				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.57720				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.19084				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	99.92765				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.01676				0.00	600,000,000	300,000,000
Total ASN300 SPOT										0.00	600,000,000	300,000,000
Total For ASN300										0.00	600,000,000	300,000,000
ASN31: On 20/12/2023 Spot Bond					0.00000	100.70623				0.00	0	500,000,000
Total ASN310 SPOT										0.00	0	500,000,000
Total For ASN310										0.00	0	500,000,000
ASN31: On 31/03/2029 Spot Bond			4.22500	4.22500	4.22500	112.65953				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	5.00500	5.00500	103.74936				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.17485				0.00	0	
Total ASN327 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 ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.20168				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.74787				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.46928				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.96000	116.50405	4.96000	116.45005				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01753				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01305				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.18050				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01549				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01549				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.44669				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.22293				0.00	800,000,000	400,000,000
Total ASN369 SPOT										0.00	800,000,000	400,000,000
Total For ASN369										0.00	800,000,000	400,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.19311				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	200,000,00
Total For ASN373										0.00	0	200,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.68592				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.04777				0.00	360,000,000	180,000,00
Total ASN381 SPOT										0.00	360,000,000	180,000,00
Total For ASN381										0.00	360,000,000	180,000,00
ASN38: On 15/03/2023 Spot Bond					0.00000	100.14634				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.14634				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.34569				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.01496				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.58870				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.11020				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.01464				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.02273				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.30184				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42(On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	103.44148				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.01645				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.01673				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.04283				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.49481				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.43158				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.99734				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.00622				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.69332				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.37381			5,452,500,000,000.00	500,000,000	250,000,000	
Total ASN470 SPOT									5,452,500,000,000.00	500,000,000	250,000,000	
Total For ASN470									5,452,500,000,000.00	500,000,000	250,000,000	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.79980				0.00	0	
Total ASN471 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 ASN471									0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.93084			0.00	0	
Total ASN472 SPOT									0.00	0	
Total For ASN472									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.77010			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.15347			0.00	0	200,000,00
Total ASN480 SPOT									0.00	0	200,000,00
Total For ASN480									0.00	0	200,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	100.44300			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.28955			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.71752			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.14799			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.14799			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.34359			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.33000	95.38655	10.33000	95.36031		66,112,000,000.00	6,400,000	10,800,00	
Total ASN508 SPOT								66,112,000,000.00	6,400,000	10,800,00	
Total For ASN508								66,112,000,000.00	6,400,000	10,800,00	
ASN50: On 21/12/2026 Spot Bond			9.51000	95.29384	9.51000	95.26965		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			10.06000	94.04204	10.06000	94.01683		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 Intert
Total ASN510 SPOT									0.00	0	
Total For ASN510									0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.06000	94.04204	10.06000	94.01683			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.59438	9.10000	103.56880			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.37129	11.05000	104.34029		1,768,000,000,000.00	160,000,000	80,000,00	
Total ASN525 SPOT								1,768,000,000,000.00	160,000,000	80,000,00	
Total For ASN525								1,768,000,000,000.00	160,000,000	80,000,00	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.35162	11.00000	104.32076		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	104.15485	10.50000	104.12540		2,100,000,000,000.00	200,000,000	100,000,00	
Total ASN532 SPOT								2,100,000,000,000.00	200,000,000	100,000,00	
Total For ASN532								2,100,000,000,000.00	200,000,000	100,000,00	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.15485	10.50000	104.12540		2,100,000,000,000.00	200,000,000	100,000,00	
Total ASN538 SPOT								2,100,000,000,000.00	200,000,000	100,000,00	
Total For ASN538								2,100,000,000,000.00	200,000,000	100,000,00	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.78308		0.00	0		
Total ASN540 SPOT								0.00	0		
Total For ASN540								0.00	0		
ASN54: On 31/01/2030 Spot Bond					0.00000	100.82762		0.00	0		
Total ASN541 SPOT								0.00	0		
Total For ASN541								0.00	0		
ASN54: On 28/11/2022 Spot Bond					0.00000	100.64841		0.00	0		
Total ASN542 SPOT								0.00	0		
Total For ASN542								0.00	0		
ASN54: On 31/07/2023 Spot Bond			10.60000	104.19421	10.60000	104.16448		4,346,000,000,000.00	410,000,000	205,000,00	
Total ASN545 SPOT								4,346,000,000,000.00	410,000,000	205,000,00	
Total For ASN545								4,346,000,000,000.00	410,000,000	205,000,00	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.01914	10.47000	104.11368		0.00	0		
Total ASN557 SPOT								0.00	0		
Total For ASN557								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.55000	104.17452	10.55000	104.14494			5,802,500,000,000.00	550,000,000	275,000,000
Total ASN558 SPOT									5,802,500,000,000.00	550,000,000	275,000,000
Total For ASN558									5,802,500,000,000.00	550,000,000	275,000,000
ASN56: On 05/02/2024 Spot Bond					0.00000	102.56479			0.00	0	
Total ASN560 SPOT									0.00	0	
Total For ASN560									0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.03805			0.00	0	
Total ASN568 SPOT									0.00	0	
Total For ASN568									0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.31700			0.00	0	
Total ASN569 SPOT									0.00	0	
Total For ASN569									0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.92793			0.00	0	
Total ASN575 SPOT									0.00	0	
Total For ASN575									0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.01310			0.00	0	
Total ASN579 SPOT									0.00	0	
Total For ASN579									0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.29967			0.00	0	
Total ASN580 SPOT									0.00	0	
Total For ASN580									0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.38487			0.00	0	
Total ASN583 SPOT									0.00	0	
Total For ASN583									0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.24931			0.00	0	
Total ASN587 SPOT									0.00	0	
Total For ASN587									0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.65066	9.22000	103.62485			0.00	0	
Total ASN595 SPOT									0.00	0	
Total For ASN595									0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.16599			0.00	0	
Total ASN596 SPOT									0.00	0	
Total For ASN596									0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.10035			0.00	0	
Total ASN597 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 ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.92594				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.98349				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.53384				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.83206				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.00096				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	99.87992				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.90867				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.03700				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.64164				0.00	160,000,000	80,000,000
Total ASN617 SPOT										0.00	160,000,000	80,000,000
Total For ASN617										0.00	160,000,000	80,000,000
ASN61 On 11/05/2023 Spot Bond					0.00000	100.90419				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.03525				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.53287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.79400				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.02199				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.02702				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.35704				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.01145				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.20549				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.27110				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.85062				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.51784				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.61563				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.78928				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond					0.00000	99.88650				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.02454				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.02694				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.35157				0.00	708,000,000	354,000,000
Total ASN683 SPOT										0.00	708,000,000	354,000,000
Total For ASN683										0.00	708,000,000	354,000,000
ASN68: On 22/06/2026 Spot Bond					0.00000	100.03147				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.84525				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.88939				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.94996				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.23722				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.93762				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01893				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01933				0.00	0	
Total ASN702 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 ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.01387				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.76723				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.92164				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.66287				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.84873				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.19502				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.89700				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.88672				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.19336				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.09745				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.33408				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.91805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.48948				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	99.84952				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.01693				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.01773				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.81023				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.86920				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.04805				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.04568				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.76384	9.76384	9.76384	102.68353				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.19518				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.71991				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	

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 31/07/2027 Spot Bond					0.00000	100.98712				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.86229				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.86369				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.16470				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.03275				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.22044				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.55901				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.25569				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.79813				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.18800				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.27315				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.85351				0.00	0	
Total ASN823 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 ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.26277				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.53431				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.53017				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.41396				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.21346				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.21346				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.24560				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.08299				0.00	400,000,000	700,000,000
Total ASN837 SPOT										0.00	400,000,000	700,000,000
Total For ASN837										0.00	400,000,000	700,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	101.03919				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.03060				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.03060				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.07816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	102.31440				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.81845				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.82631				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.84991				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.05068				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.04320				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.01702				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.01875				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.57477				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.48086				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 29/10/2025 Spot Bond					0.00000	100.38681				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.67512				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.48872				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.25724				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.25724				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.21758				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.16675				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.16675				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.18077				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	100.13096				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASN872 SPOT										0.00	0	10,000,000.00
Total For ASN872										0.00	0	10,000,000.00
BAW22 On 07/12/2022 Spot Bond					0.00000	100.87683				0.00	0	
Total BAW22 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 BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.56186				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.88644				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.22000	99.88832	7.22000	99.86897				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.29998				0.00	0	600,000,00
Total BAW34 SPOT										0.00	0	600,000,00
Total For BAW34										0.00	0	600,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.17391				0.00	150,000,000	150,000,00
Total BAW36 SPOT										0.00	150,000,000	150,000,00
Total For BAW36										0.00	150,000,000	150,000,00
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.82613				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.14500	9.14500	9.14500	101.27561				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.12000	12.12000	12.12000	102.92835				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.29976				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.83301				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.69862				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.57290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.93135				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.44588				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.51753				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.81696				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.06886				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.93391				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.82524				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.81591				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.87752				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.97534				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.90343				0.00	200,000,000	100,000,000
Total BAYA88 SPOT										0.00	200,000,000	100,000,000
Total For BAYA88										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8(On 30/06/2024 Spot Bond					0.00000	98.83085				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9(On 30/06/2024 Spot Bond					0.00000	99.98233				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	99.83100				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.82584				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.83055				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	99.79253				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	100.07294				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	99.78821				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(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	
BAYB1(On 30/09/2022 Spot Bond					0.00000	99.79337				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	99.93574				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	100.06787				0.00	0	
Total BAYB20 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 BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	99.79291				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.06500	9.06500	9.06500	97.24172				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.91307				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.61681				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.28270				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.61973				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.13398				0.00	340,000,000	170,000,000
Total BDX35 SPOT										0.00	340,000,000	170,000,000
Total For BDX35										0.00	340,000,000	170,000,000
BDX36 On 01/02/2030 Spot Bond					0.00000	98.49531				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.75204				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.31336				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.19842				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.93500	104.29519	7.93500	104.27286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.45534				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.40564				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.36100				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.21132				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.15876				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	99.90364				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.01979				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.68500	104.84239	6.68500	104.82366				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.13358				0.00	0	3,150,000,00
Total BID13 SPOT										0.00	0	3,150,000,00
Total For BID13										0.00	0	3,150,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.98639				0.00	0	1,005,700,00
Total BID14 SPOT										0.00	0	1,005,700,00
Total For BID14										0.00	0	1,005,700,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.76734				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.02784				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.37389				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.74800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.16336				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.49467				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.15252				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.14116				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.29330				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.62011				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.29124				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.77523				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.58491				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.87548				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.33309				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.75523				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.78300				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.51819				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.75906				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.69274				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.89147				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.93709				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.60133				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.79323				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.56000	103.79027	8.56000	103.76650				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.81000	105.34005	8.81000	105.31524				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.41000	107.15386	9.41000	107.12709				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.83000	10.83000	10.83000	102.96978				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.18505				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.57358				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.60895				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.35156				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.43158				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.41200	4.77000	104.18100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.96500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.92620				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.70000	107.28481	7.70000	107.26279				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.11225	8.70700	108.76000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.05191				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.04200				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.42001				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.05263	10.98000	102.02299				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	105.93500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.47881	6.50000	106.93900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.41600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.01675				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.64039				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.63523				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.26000	151.06172	5.26000	150.99049				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.70000	149.43740	5.70000	149.36516				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.66752				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.94500	103.90282	6.94500	103.88318				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.55442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.34500	108.47734	7.34500	108.45608				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.94934				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.32538				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.39502				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.96473				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.18746				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.09752				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.48118				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.80039				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.65499	9.96000	102.62761				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.44396	10.01000	101.41708				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	100.58544				0.00	100,000,000	50,000,000
Total CLN518 SPOT										0.00	100,000,000	50,000,000
Total For CLN518										0.00	100,000,000	50,000,000
CLN519 On 30/06/2022 Spot Bond			9.60000	99.84244	9.60000	99.81623				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.18533				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.49376				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.60855	9.20000	102.58319				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.40806				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.18893				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.46604				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.66840				0.00	0	250,000,000
Total CLN528 SPOT										0.00	0	250,000,000
Total For CLN528										0.00	0	250,000,000
CLN531 On 12/03/2023 Spot Bond					0.00000	100.18533				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.02090				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.15680				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.29000	104.62822	10.29000	104.59922				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	100.49942				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.98168				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.30750				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	145.87700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.74160				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.76000	104.25040	9.76000	104.22296				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.81000	102.96696	9.81000	102.94017				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.90000	101.89762	9.90000	101.87087				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond					0.00000	306.27906				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.65680				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.67839				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.57336				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.44035				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.68200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.72638				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.01682	10.19000	101.05331				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.76000	102.29504	9.76000	102.26856				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.05345				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.68050				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.14990				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.31982				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.68551				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.99000	101.11634	9.99000	101.08955				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.71261				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.68901				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.14948				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.02564				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.11227				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.78956				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.72003				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.13272				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.12577				0.00	0	
Total CLN584 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 CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.42606				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.62831				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.24134				0.00	0	330,000,00
Total CLN587 SPOT										0.00	0	330,000,00
Total For CLN587										0.00	0	330,000,00
CLN587 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.21002				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.89820				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.68000	153.48351	3.68000	123.68578				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.76066				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.93032				0.00	820,000,000	410,000,00
Total CLN595 SPOT										0.00	820,000,000	410,000,00
Total For CLN595										0.00	820,000,000	410,000,00
CLN595 On 24/11/2024 Spot Bond					0.00000	100.56525				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.73282				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.38411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.22305				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.68700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.31672				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.74013				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.64430				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.31059				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.14798				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.57450				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.37830	9.32000	101.35308				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.96002				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.34388				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.29364				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.55778				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.69437				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.32920				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.42100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.80606				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.21549				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.47956				0.00	320,000,000	160,000,000
Total CLN619 SPOT										0.00	320,000,000	160,000,000
Total For CLN619										0.00	320,000,000	160,000,000
CLN620 On 28/10/2024 Spot Bond					0.00000	100.87688				0.00	0	
Total CLN620 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 CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.94226				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.99775				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.90500	104.90094	6.90500	104.88127				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.64693				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	91.41514				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.68500	62.39911	12.68500	82.66138				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.62039				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.46000	100.73014	10.46000	100.70178				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.64408				0.00	340,000,000	170,000,000
Total CLN631 SPOT										0.00	340,000,000	170,000,000
Total For CLN631										0.00	340,000,000	170,000,000
CLN63 On 21/11/2022 Spot Bond					0.00000	100.57209				0.00	160,000,000	80,000,000
Total CLN632 SPOT										0.00	160,000,000	80,000,000
Total For CLN632										0.00	160,000,000	80,000,000
CLN63 On 09/10/2034 Spot Bond					0.00000	101.58338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.73527				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.35384				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.55352				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.64124				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.90207				0.00	280,000,000	140,000,000
Total CLN638 SPOT										0.00	280,000,000	140,000,000
Total For CLN638										0.00	280,000,000	140,000,000
CLN638 On 19/08/2025 Spot Bond					0.00000	100.69810				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.02036				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.55604				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01555				0.00	300,000,000	150,000,000
Total CLN645 SPOT										0.00	300,000,000	150,000,000
Total For CLN645										0.00	300,000,000	150,000,000
CLN645 On 29/01/2024 Spot Bond					0.00000	101.15355				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01563				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.77603				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.42168				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.64124				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.51772				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.64124				0.00	0	10,000,000.00
Total CLN652 SPOT										0.00	0	10,000,000.00
Total For CLN652										0.00	0	10,000,000.00
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.49200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.02686				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.01459				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.53906				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.18900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 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 CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	114.38900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	139.91200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.64952				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	101.63571				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	100.76626				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond					0.00000	104.62921				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	101.42309				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond					0.00000	100.52368				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.70757				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25046	154.87071	4.25046	125.80338				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25046	154.87071	4.25046	125.80419				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.72178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.75964				0.00	240,000,000	120,000,000
Total CLN677 SPOT										0.00	240,000,000	120,000,000
Total For CLN677										0.00	240,000,000	120,000,000
CLN677 On 21/12/2026 Spot Bond					0.00000	100.03594				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.62293				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.48343				0.00	200,000,000	100,000,000
Total CLN681 SPOT										0.00	200,000,000	100,000,000
Total For CLN681										0.00	200,000,000	100,000,000
CLN681 On 07/12/2023 Spot Bond					0.00000	100.27418				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.03469				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.03555				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.90485				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.04124				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.04102				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.03673				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2022 Spot Bond					0.00000	99.93344				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.03690				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.80361				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.22450			3,134,600,000,000.00	280,000,000	140,000,000	
Total CLN697 SPOT									3,134,600,000,000.00	280,000,000	140,000,000	
Total For CLN697									3,134,600,000,000.00	280,000,000	140,000,000	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.70243			2,291,000,000,000.00	200,000,000	100,000,000	
Total CLN698 SPOT									2,291,000,000,000.00	200,000,000	100,000,000	
Total For CLN698									2,291,000,000,000.00	200,000,000	100,000,000	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.84678			0.00	0		
Total CLN699 SPOT									0.00	0		
Total For CLN699									0.00	0		
CLN70 On 28/02/2023 Spot Bond					0.00000	100.38854			0.00	0		
Total CLN700 SPOT									0.00	0		
Total For CLN700									0.00	0		
CLN70 On 11/11/2022 Spot Bond					0.00000	100.62140			0.00	0		
Total CLN701 SPOT									0.00	0		
Total For CLN701									0.00	0		
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.38523			2,823,600,000,000.00	260,000,000	130,000,000	
Total CLN702 SPOT									2,823,600,000,000.00	260,000,000	130,000,000	
Total For CLN702									2,823,600,000,000.00	260,000,000	130,000,000	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.05206			0.00	0		
Total CLN704 SPOT									0.00	0		
Total For CLN704									0.00	0		
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.79067			14,430,000,000,000.00	1,300,000,000	650,000,000	
Total CLN705 SPOT									14,430,000,000,000.00	1,300,000,000	650,000,000	
Total For CLN705									14,430,000,000,000.00	1,300,000,000	650,000,000	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.77856			0.00	0		
Total CLN707 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 CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.17991			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.03584			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	84.16990		2,239,000,000,000.00	200,000,000	100,000,000	
Total CLN710 SPOT								2,239,000,000,000.00	200,000,000	100,000,000	
Total For CLN711								2,239,000,000,000.00	200,000,000	100,000,000	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.41366		8,254,700,000,000.00	740,000,000	370,000,000	
Total CLN711 SPOT								8,254,700,000,000.00	740,000,000	370,000,000	
Total For CLN711								8,254,700,000,000.00	740,000,000	370,000,000	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.13151		0.00	0	0	
Total CLN712 SPOT								0.00	0	0	
Total For CLN712								0.00	0	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.59279		0.00	0	0	
Total CLN713 SPOT								0.00	0	0	
Total For CLN713								0.00	0	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.03605		0.00	0	0	
Total CLN714 SPOT								0.00	0	0	
Total For CLN714								0.00	0	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.03605		0.00	0	0	
Total CLN715 SPOT								0.00	0	0	
Total For CLN715								0.00	0	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.03605		0.00	0	0	
Total CLN716 SPOT								0.00	0	0	
Total For CLN716								0.00	0	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.20567		0.00	0	0	
Total CLN717 SPOT								0.00	0	0	
Total For CLN717								0.00	0	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.16504		0.00	0	0	
Total CLN719 SPOT								0.00	0	0	
Total For CLN719								0.00	0	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.19984		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 CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.52318				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.36266				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.23554				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.03348				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.03348				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.03348				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.03401				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.03401				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.03401				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.74276				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.78473				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.42572			2,348,500,000,000.00	220,000,000	110,000,000
Total CLN732 SPOT									2,348,500,000,000.00	220,000,000	110,000,000
Total For CLN732									2,348,500,000,000.00	220,000,000	110,000,000
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN733 SPOT									0.00	0	
Total For CLN733									0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.16774			0.00	0	
Total CLN734 SPOT									0.00	0	
Total For CLN734									0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.42546			0.00	0	
Total CLN736 SPOT									0.00	0	
Total For CLN736									0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.49482			0.00	0	
Total CLN737 SPOT									0.00	0	
Total For CLN737									0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.02450			0.00	0	
Total CLN738 SPOT									0.00	0	
Total For CLN738									0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.34700			0.00	0	
Total CLN739 SPOT									0.00	0	
Total For CLN739									0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.09993			0.00	0	
Total CLN740 SPOT									0.00	0	
Total For CLN740									0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.63176			0.00	100,000,000	50,000,000
Total CLN741 SPOT									0.00	100,000,000	50,000,000
Total For CLN741									0.00	100,000,000	50,000,000
CLN742 On 31/03/2032 Spot Bond					0.00000	101.81896			0.00	0	
Total CLN742 SPOT									0.00	0	
Total For CLN742									0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.78639			0.00	0	
Total CLN743 SPOT									0.00	0	
Total For CLN743									0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.31500			0.00	0	
Total CLN744 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 CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.21785				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.50989				0.00	160,000,000	80,000,000
Total CLN746 SPOT										0.00	160,000,000	80,000,000
Total For CLN746										0.00	160,000,000	80,000,000
CLN746 On 21/12/2022 Spot Bond					0.00000	100.03684				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.97324				0.00	80,000,000	80,000,000
Total CLN748 SPOT										0.00	80,000,000	80,000,000
Total For CLN748										0.00	80,000,000	80,000,000
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.17856				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.33777				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.90719				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.25173				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 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	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.08931				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.08697				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.71024				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.77466				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.94550				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.79744				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.90719				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.20769				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.02021				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.07295				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.12285				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.49123				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.01012				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.60000	6.60000	6.60000	120.50449				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.45852				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.54529				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.84148				0.00	0	
Total CLN779 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 CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.84841				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.61817				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.98014				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.88309				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.89835				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.68820				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	100.03248				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.68820				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	103.71953				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	103.58321				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.27900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.91425				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.68827				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.98043				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.98694				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.98694				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.49258				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.53214				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.85258				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.12271				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.99400				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.49582				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.89696				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.03382				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.06500	97.26528	9.06500	97.24172				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.03396				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.20746				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.99952				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.81158				0.00	0	
Total CLN813 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 CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.81158				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.98052				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.99400				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.84150				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.11893				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.94629				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.99175				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.73452				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.73452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.73419				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.62909				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.46056				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.50021				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.74789				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.33200				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.30827				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.60950				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.21779				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.21793				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.21795				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN837 On 31/08/2029 Spot Bond					0.00000	100.21786				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.18083				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.01646				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.19009				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.17316				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.09145				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.28500	104.12711	8.28500	104.10401				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.03000	101.40477	11.03000	101.37502				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.40500	101.76620	9.40500	101.74065				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.78000	103.00262	7.78000	102.98114				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.82000	91.77974	12.82000	91.74858				0.00	0	
Total COT02 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 COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.41000	92.22162	11.41000	92.19367				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.14500	10.14500	10.14500	107.87393				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.31517				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.06526				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.54603				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.68182				0.00	500,000,000	1,350,000,000
Total DSY02 SPOT										0.00	500,000,000	1,350,000,000
Total For DSY02										0.00	500,000,000	1,350,000,000
DSY03 On 21/11/2024 Spot Bond			10.16000	10.16000	10.16000	101.54643				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.53133				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.86974				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	79,200,000,000
Total DSY06 SPOT										0.00	0	79,200,000,000
Total For DSY06										0.00	0	79,200,000,000
DSY07 On 21/05/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,600,000,000
Total DSY07 SPOT										0.00	0	22,600,000,000
Total For DSY07										0.00	0	22,600,000,000
DV23 On 27/02/2023 Spot Bond			7.20500	105.02634	7.20500	105.00581				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DV23 SPOT										0.00	0	50,000,00
Total For DV23										0.00	0	50,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	64.98258	100.00000	64.83717				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	64.98258	100.00000	64.83717				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.72500	106.34690	7.72500	106.32463				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.34844	9.69000	103.32143				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.34844	9.69000	103.32143				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.36000	100.27863	10.36000	100.25066				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53500	96.94506	11.53500	96.91503				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.48908	10.10000	103.46090				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.48908	10.10000	103.46090				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.44668				0.00	0	1,600,000,00
Total DVF22B SPOT										0.00	0	1,600,000,00
Total For DVF22B										0.00	0	1,600,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.95420				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88832				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.75156				0.00	400,000,000	200,000,00
Total DVF25 SPOT										0.00	400,000,000	200,000,00
Total For DVF25										0.00	400,000,000	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.20430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.48002				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.15444				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.08320				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.73608				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.73750				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.91212				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.77764				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.06797				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.51007				0.00	340,000,000	170,000,00
Total DVFB31 SPOT										0.00	340,000,000	170,000,00
Total For DVFB31										0.00	340,000,000	170,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.16217				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.16744				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ECN24 On 14/03/2024 Spot Bond			7.25500	107.02789	7.25500	107.00717				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.15000	115.49095	5.15000	115.43711				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.85000	104.74468	4.85000	104.69645				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	142.98208	2.25000	142.92633				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.79000	155.16231	3.79000	155.09558				0.00	0	2,140,000,00
Total EL28 SPOT										0.00	0	2,140,000,00
Total For EL28										0.00	0	2,140,000,00
EL29 On 19/11/2029 Spot Bond			3.69200	142.42661	3.69200	142.36570				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73500	139.13225	3.73500	139.07237				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.84000	117.86130	4.84000	117.80721				0.00	0	1,890,000,00
Total EL31 SPOT										0.00	0	1,890,000,00
Total For EL31										0.00	0	1,890,000,00
EL36 On 31/01/2036 Spot Bond			4.82000	106.95022	4.82000	106.90106				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	142.98208	2.25000	142.92633				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	146.98362				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.60470				0.00	0	
Total ELN002 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 ELN002										0.00	0	
ELN002 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	
ELN003 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	
ELN004 On 09/06/2025 Spot Bond					0.00000	112.15256				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	111.34195				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	108.75943				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	101.08447				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	97.38126				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	98.94965				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	81.84027				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	89.57725				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	87.98754				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	90.45134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total ELN019 SPOT										0.00	0	25,000,000.00
Total For ELN019										0.00	0	25,000,000.00
EMM03 On 04/05/2024 Spot Bond			10.47000	100.67320	10.47000	100.64528				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.43500	12.43500	12.43500	92.92241				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.48500	12.48500	12.48500	97.03214				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			10.56000	10.56000	10.56000	99.52470				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.56000	10.56000	10.56000	104.62886				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.42000	12.42000	12.42000	75.88918				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.72500	11.72500	11.72500	96.89061				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.42000	12.42000	12.42000	90.34640				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.86082				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.27632				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.17913				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.30724				0.00	0	1,000,000.00
Total EPF019 SPOT										0.00	0	1,000,000.00
Total For EPF019										0.00	0	1,000,000.00
EPF020 On 07/11/2022 Spot Bond					0.00000	100.68962				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.39481				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.45385				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.29133				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.16272				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.64823				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.15187				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.90872				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.04170				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.59783				0.00	0	100,000.00
Total EQT005 SPOT										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT005										0.00	0	100,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.82100				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.01672				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.23988				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.67638				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.01041				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.59326				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.62355				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.60831				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.63860				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.77772				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.65270				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.60856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.57319			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.60347			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.55500	106.08030	6.55500	106.06139			0.00	0	1,000,000,00
Total ES23 SPOT									0.00	0	1,000,000,00
Total For ES23									0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.12624	10.00000	104.09818			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.56000	96.44548	9.56000	96.42087		1,056,496,632,000.00	110,512,200	2,974,015,70	
Total ES26 SPOT								1,056,496,632,000.00	110,512,200	2,974,015,70	
Total For ES26								1,056,496,632,000.00	110,512,200	2,974,015,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.76148	7.85000	101.74007		0.00	0		
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.96000	74.86323	11.99500	74.66857		1,385,582,744,000.00	115,851,400	1,026,987,20	
Total ES33 SPOT								1,385,582,744,000.00	115,851,400	1,026,987,20	
Total For ES33								1,385,582,744,000.00	115,851,400	1,026,987,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.04132	7.50000	102.02090		0.00	0		
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.37500	72.94523	12.41500	72.69867		889,740,225,000.00	71,898,200	1,209,175,70	
Total ES42 SPOT								889,740,225,000.00	71,898,200	1,209,175,70	
Total For ES42								889,740,225,000.00	71,898,200	1,209,175,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.37400	8.50000	101.35094		0.00	0		
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000		0.00	0		
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								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
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.52841				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.69452				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.60712				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.69585				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.60932				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.89345				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.33208				0.00	0	700,000,00
Total FIFB19 SPOT										0.00	0	700,000,00
Total For FIFB19										0.00	0	700,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.80677				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.86005				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.56159				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.59529				0.00	0	
Total FIFG04 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 FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.60372			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.59047			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.59070			0.00	200,000,000	1,000,000,00
Total FRB23 SPOT									0.00	200,000,000	1,000,000,00
Total For FRB23									0.00	200,000,000	1,000,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.77976			0.00	1,481,700,000	739,300,00
Total FRB24 SPOT									0.00	1,481,700,000	739,300,00
Total For FRB24									0.00	1,481,700,000	739,300,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.97978			0.00	208,000,000	1,502,400,00
Total FRB25 SPOT									0.00	208,000,000	1,502,400,00
Total For FRB25									0.00	208,000,000	1,502,400,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.89455			0.00	432,000,000	216,000,00
Total FRB26 SPOT									0.00	432,000,000	216,000,00
Total For FRB26									0.00	432,000,000	216,000,00
FRB27 On 03/06/2026 Spot Bond			9.14000	103.98482	9.14000	103.95944			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.74267			0.00	0	760,000,00
Total FRB28 SPOT									0.00	0	760,000,00
Total For FRB28									0.00	0	760,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	104.17293			0.00	0	400,000,00
Total FRB29 SPOT									0.00	0	400,000,00
Total For FRB29									0.00	0	400,000,00
FRB30 On 19/04/2026 Spot Bond			9.06000	98.58168	9.06000	98.55782		64,326,000,000.00		7,100,000	9,300,00
Total FRB30 SPOT								64,326,000,000.00		7,100,000	9,300,00
Total For FRB30								64,326,000,000.00		7,100,000	9,300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.55319			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.25800	321.28799	2.25800	321.16285				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	161.43006				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.61000	212.94257	3.61000	212.85188				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	113.04390				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83500	4.83500	4.83500	228.42181				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.07000	100.02388	5.07000	99.97739				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.07500	99.63900	5.07500	99.59252				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.44641	8.44641	8.44641	82.59063				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.51732	8.51732	8.51732	81.67311				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	156.30743				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.54387				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.88943				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.93078				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	103.79409				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.55779				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.02206				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.77887				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.91880				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.03021				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.64153				0.00	0	
Total FRC286 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 FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.01530				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.61981				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.63014				0.00	400,000,000	200,000,000
Total FRC297 SPOT										0.00	400,000,000	200,000,000
Total For FRC297										0.00	400,000,000	200,000,000
FRC29: On 20/06/2024 Spot Bond					0.00000	100.35226				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.23655				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.48700				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.50212				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.61212				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.46250				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.58634				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.01427				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.02095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.02604				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.03840				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.15727				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.94253				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.02031				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.02582				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.13657				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.02134				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.29657				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.36178				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.30852				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	100.47767				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.73511				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	101.03822				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.81823				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.64294				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.61487				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.94652				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.03628				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.03568				0.00	800,000,000	400,000,000
Total FRC343 SPOT										0.00	800,000,000	400,000,000
Total For FRC343										0.00	800,000,000	400,000,000
FRC34(On 15/10/2022 Spot Bond					0.00000	101.10916				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.02981				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.22060				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.17393				0.00	300,000,000	150,000,000
Total FRC348 SPOT										0.00	300,000,000	150,000,000
Total For FRC348										0.00	300,000,000	150,000,000
FRC34: On 31/07/2023 Spot Bond					0.00000	101.05789				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.92679				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.45871				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.36902				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.07386				0.00	644,000,000	322,000,000
Total FRC353 SPOT										0.00	644,000,000	322,000,000
Total For FRC353										0.00	644,000,000	322,000,000
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.13703				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.07379				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.08436				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.81922				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.10959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.96355				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.41309				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.75660				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.70947				0.00	200,000,000	100,000,000
Total FRC364 SPOT										0.00	200,000,000	100,000,000
Total For FRC364										0.00	200,000,000	100,000,000
FRC36 On 31/08/2024 Spot Bond					0.00000	100.92312				0.00	200,000,000	100,000,000
Total FRC365 SPOT										0.00	200,000,000	100,000,000
Total For FRC365										0.00	200,000,000	100,000,000
FRC36 On 20/06/2026 Spot Bond					0.00000	100.08604				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.48723				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.13977				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.14015				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.11199				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.10717				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	100.14362				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.33269				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.07906				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.07867				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.01593				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	99.99927				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.02220				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.55747				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.55747				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.55617				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.55617				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.28970				0.00	0	
Total FRC388 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 FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.06540				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.15055				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.85777				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.15914				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.79832				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	99.91652				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.06537				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.06669				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.90521				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.14910				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.39443				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.91382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.47923				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.04351				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.89684				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.20148				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.18603				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.72644				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.67065				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.74969				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.37178				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.22174				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	100.22061				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.23094				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.17866				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			850,000,000,000,000.00	28,500,000,000	28,500,000,00	
Total FRC415 SPOT									850,000,000,000,000.00	28,500,000,000	28,500,000,00	
Total For FRC415									850,000,000,000,000.00	28,500,000,000	28,500,000,00	
FRC41: On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,00	
Total FRC416 SPOT									0.00	0	15,000,000,00	
Total For FRC416									0.00	0	15,000,000,00	
FRI33 On 28/02/2033 Spot Bond			4.50000	108.76635	4.50000	108.71751			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			4.70000	120.27696	4.70000	120.22207			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.00472			0.00	0		
Total FRJ022 SPOT									0.00	0		
Total For FRJ022									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.16983			0.00	0		
Total FRJ23 SPOT									0.00	0		
Total For FRJ23									0.00	0		
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.10723			0.00	0		
Total FRJ24 SPOT									0.00	0		
Total For FRJ24									0.00	0		
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.19414			0.00	0	100,000,00	
Total FRJ25 SPOT									0.00	0	100,000,00	
Total For FRJ25									0.00	0	100,000,00	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.34466			0.00	0		
Total FRJ26 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.98701				0.00	0	4,250,000,00
Total FRJ27 SPOT										0.00	0	4,250,000,00
Total For FRJ27										0.00	0	4,250,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.95984				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.55822				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.29857				0.00	0	300,000,00
Total FRJ29 SPOT										0.00	0	300,000,00
Total For FRJ29										0.00	0	300,000,00
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.98601				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.01648				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.26300	4.26300	4.26300	109.42491				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	120.66664				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.52028				0.00	800,000,000	400,000,00
Total FRS103 SPOT										0.00	800,000,000	400,000,00
Total For FRS103										0.00	800,000,000	400,000,00
FRS108 On 31/01/2038 Spot Bond			4.81000	118.66316	4.81000	118.60865				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.84000	228.42192	4.84000	228.31713				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.95000	116.64651	4.95000	116.59249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	227.69026				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.41000	158.13139	3.41000	158.06473				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.60196	3.70500	109.55489				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.75000	119.54019	4.75000	119.48547				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.99000	225.30744	4.99000	225.20318				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.04000	224.28053	5.04000	224.17642				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.94000	159.99131	2.94000	159.92590				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.07000	223.66704	5.07000	223.56306				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.95000	116.64651	4.95000	116.59249				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.22000	206.24292	4.22000	206.15173				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.70000	106.51833	5.70000	106.46685				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 31/03/2028 Spot Bond			4.11000	207.43301	4.11000	207.34190				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.17000	206.78291	4.17000	206.69173				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.58000	213.53786	5.58000	213.43567				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.65000	107.15965	5.65000	107.10801				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	116.59249				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.93000	115.11305	4.93000	116.87799				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.98000	208.84962	3.98000	208.75861				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.35000	218.03662	5.35000	217.93363				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.11000	207.43301	4.11000	207.34190				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.11000	207.43301	4.11000	207.34190				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.51100	214.05323	3.51100	213.96262				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.71000	156.95798	3.71000	156.89053				0.00	0	
Total FRS146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.46000	203.67346	4.46000	203.58209				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.50000	203.24878	4.50000	203.15739				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.68000	157.07485	3.68000	157.00748				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.97500	208.90434	3.97500	208.81333				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	203.05136				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.39365				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.03810				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.13567				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.01611				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	99.92311				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	156.12448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	130.45251				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	161.95754				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	179.89587				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.70679				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.80677				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.68418				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.51713				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.18476				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.55109				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.00977				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.03568				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.51404				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.64632				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	

Contract 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 FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.85726				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	108.37340				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.41472				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.53898				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	69.02767				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.38919				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	96.88875				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.71384				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	93.34108				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.35292				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	97.86787				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	99.89668				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.51600				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.66059				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	99.05455				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.67215				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 05/07/2022 Spot Bond					0.00000	94.58021				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.50494				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	90.40160				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.66289				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.51641				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	102.06263				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	100.04726				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.15970				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.75715				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.29500	10.29500	10.29500	98.50655				0.00	0	
Total FRS284 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 FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.29500	10.29500	10.29500	98.50655				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.96548				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.64134				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.63400	11.63400	11.63400	92.66274				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.72460				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	79.57113				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	83.80225				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	92.54760				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	90.26903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.61821				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.29529				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.07668				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	324.32614				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.29000	325.67951	1.29000	325.56120				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.30000	1.30000	1.30000	325.51535				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.79422				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			4.65000	111.93331	4.65000	111.88236				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.36000	72.06019	4.36000	115.88754				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	160.36534				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	159.24965				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.36000	2.36000	2.36000	320.70416				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.48500	6.48500	6.48500	103.24474				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.30000	105.75906	8.30000	105.73556				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.31000	107.85133	8.31000	107.82706				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.17000	103.29870	9.17000	103.27339			148,179,864,000.00		16,159,200	848,237,900
Total FRX26 SPOT									148,179,864,000.00		16,159,200	848,237,900
Total For FRX26									148,179,864,000.00		16,159,200	848,237,900
FRX27 On 07/03/2027 Spot Bond			9.18000	106.77965	9.18000	106.75361				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.07000	108.97980	9.07000	108.95309				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.06500	102.21272	10.06500	102.18499				0.00	0	30,000,000
Total FRX30 SPOT										0.00	0	30,000,000

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 FRX30										0.00	0	30,000,00
FRX31 On 21/02/2031 Spot Bond			10.54500	97.36106	10.54500	97.33343				0.00	0	690,000,00
Total FRX31 SPOT										0.00	0	690,000,00
Total For FRX31										0.00	0	690,000,00
FRX32 On 31/03/2032 Spot Bond			10.53000	102.34951	10.53000	102.32082				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.69500	72.29556	11.69500	72.27312				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.83083				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.57769				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.55461				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.57028				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.57489				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.87261				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.92503				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.95121				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.94209				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.43790				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.60345				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.71558				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50141				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.51702				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.68722				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	117.02361	3.77000	116.97326				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.42416				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.82400	105.98001	6.82400	105.96058				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.77898				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.57000	105.77775	7.57000	105.75628				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	101.01532				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.99629				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.39948				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23706				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.91502				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.94307				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.26741				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.01295				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.40824				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.09487				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.19587				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.98133				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.98909				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.88107				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.78343				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.25407				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.33956				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.59977				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.94846				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.30743				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.36391				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.20982				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.21931				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.49470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.46132				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.20919				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.59291				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01318				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.22724				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.86748				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.75059				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.72893				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.30320				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.22202				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.88061				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HPF13 On 30/09/2024 Spot Bond					0.00000	99.88255				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.87397				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.95000	322.67646	1.95000	322.55347				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.25000	2.25000	2.25000	330.67377				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.72500	101.36168	10.72500	101.33243				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.75000	79.94640	4.75000	108.99679			95,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total HWAY33 SPOT									15,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For HWAY33									15,000,000,000,000.00	20,000,000,000	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.80500	87.41563	11.80500	87.38793			385,756,707,000.00	32,677,400	3,835,069,400	
Total HWAY34 SPOT									385,756,707,000.00	32,677,400	3,835,069,400	
Total For HWAY34									385,756,707,000.00	32,677,400	3,835,069,400	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.77631	100.00000	12.74771			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.84500	86.60048	11.84500	86.57295			0.00	0	5,090,000,000	
Total HWAY35 SPOT									0.00	0	5,090,000,000	
Total For HWAY35									0.00	0	5,090,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.77355	100.00000	12.74496			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	101.08558			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	100.94648			0.00	0		
Total HWF12 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 HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.41154			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.26000	162.72966	2.26000	162.66615		939,543,760,588,000.00	858,205,203,800	699,129,142,900	
Total I2025 SPOT								19,543,760,588,000.00	858,205,203,800	699,129,142,900	
Total For I2025								19,543,760,588,000.00	858,205,203,800	699,129,142,900	
I2029 On 31/03/2029 Spot Bond			3.29000	119.44872	3.30000	119.32445		977,925,426,590,000.00	297,241,771,000	221,626,971,000	
Total I2029 SPOT								7,925,426,590,000.00	297,241,771,000	221,626,971,000	
Total For I2029								7,925,426,590,000.00	297,241,771,000	221,626,971,000	
I2033 On 28/02/2033 Spot Bond			3.95500	114.43423	4.00000	113.90412		163,584,192,515,500.00	294,205,864,100	397,680,245,400	
Total I2033 SPOT								3,584,192,515,500.00	294,205,864,100	397,680,245,400	
Total For I2033								3,584,192,515,500.00	294,205,864,100	397,680,245,400	
I2038 On 31/01/2038 Spot Bond			4.05500	130.28355	4.05000	130.30767		302,766,448,484,000.00	74,664,968,800	448,812,075,100	
Total I2038 SPOT								12,766,448,484,000.00	74,664,968,800	448,812,075,100	
Total For I2038								12,766,448,484,000.00	74,664,968,800	448,812,075,100	
I2046 On 31/03/2046 Spot Bond			4.07000	117.63741	4.07000	117.58584		160,710,950,807,000.00	39,486,720,100	440,551,955,700	
Total I2046 SPOT								10,710,950,807,000.00	39,486,720,100	440,551,955,700	
Total For I2046								10,710,950,807,000.00	39,486,720,100	440,551,955,700	
I2050 On 31/12/2050 Spot Bond			4.07500	119.39644	4.07500	119.34395		144,029,597,895,000.00	35,344,686,600	492,869,328,300	
Total I2050 SPOT								14,029,597,895,000.00	35,344,686,600	492,869,328,300	
Total For I2050								14,029,597,895,000.00	35,344,686,600	492,869,328,300	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.63686			0.00	0	
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.66127			0.00	0	
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.02000	322.36018	2.02000	322.23671			0.00	0	
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.96181			0.00	0	
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	100.71137			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.93790				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.65566				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.22105				0.00	0	490,000,00
Total IBL133 SPOT										0.00	0	490,000,00
Total For IBL133										0.00	0	490,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	101.08469				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.55764				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.88662				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.79046				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.73732				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.55876				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01515				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.38403				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.45201				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46768				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.47503				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.87415				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.76045				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.76562				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.90049				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.05246				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.08651				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.77752				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.60331				0.00	0	
Total IBL168 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.95535				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98632				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.47745				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.70039				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.20724				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.21339				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.17759				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.08357				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.82776				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.71232				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.69162				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.34105				0.00	680,000,000	

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 IBL200 SPOT										0.00	680,000,000	
Total For IBL200										0.00	680,000,000	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.35099				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.64030				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.27063				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.25947				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.22215				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.24829				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.72263				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.80954				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.52809				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.47702				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.47702				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/08/2022 Spot Bond					0.00000	100.47702				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.47702				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.23948				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.01575				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.01057				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.92004				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.87502				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.86746				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.02618				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.88318				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.73221				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.83075				0.00	0	
Total IBL224 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 IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.48731				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.93696				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.23231				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.25913				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.18372				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.18903				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total IBL231 SPOT										0.00	0	30,000,000.00
Total For IBL231										0.00	0	30,000,000.00
IBL232 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.36500	107.99038	7.36500	107.96880				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.73500	102.53642	5.73500	102.52070				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.27236				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.58500	100.71500	9.58500	100.68937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			11.03500	102.50285	11.03500	102.52167				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.18000	102.72275	10.18000	102.69489				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.49965				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.95921				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.52362				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.70173				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.52452				0.00	388,000,000	194,000,000
Total IDCG19 SPOT										0.00	388,000,000	194,000,000
Total For IDCG19										0.00	388,000,000	194,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.12094				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.39165				0.00	0	100,000,000
Total IDCG22 SPOT										0.00	0	100,000,000
Total For IDCG22										0.00	0	100,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.24916				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.14116				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			8.91000	99.91504	8.91000	99.89125				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.49254				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.17369				0.00	3,200,000,000	3,200,000,000
Total INLV05 SPOT										0.00	3,200,000,000	3,200,000,000
Total For INLV05										0.00	3,200,000,000	3,200,000,000
INLV06 On 22/01/2026 Spot Bond					0.00000	104.79255				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.24908				0.00	0	100,000,000
Total INLV07 SPOT										0.00	0	100,000,000
Total For INLV07										0.00	0	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.42910				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.28111				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.40636				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.01805				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.92573				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01735				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.76668				0.00	0	
Total IPF24 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 IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.05072				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.69889				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.71084				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.29072				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.67412				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.39913				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.17847				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.59671				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.80798				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.77000	200.40869	4.77000	200.31712				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.32086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.67000	201.45523	4.67000	201.36372				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.70598				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.39589				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.60104				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.70908				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.31457				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.33724				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.15177				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IVC176 On 05/06/2023 Spot Bond					0.00000	100.30649				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.90280				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.30563				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.62416				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.04890	7.40000	100.02934				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.66254				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.77587				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.86112	7.23000	102.84091				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.77917				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.30506	7.45000	102.28447				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.27380				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.94508	3.91012	102.93414				0.00	0	
Total IVC202 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 IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.11223				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.52088				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.77820				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.38258				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.28071				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.01105				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.88138				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.59500	6.59500	6.59500	102.41046				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.29500	7.29500	7.29500	101.16360				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.90767				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.89302				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.45091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.43481	8.45000	101.41188				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	102.22158	7.20000	100.39374				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.74912				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.64619				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.53926				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.33257				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.50000	5.50000	5.50000	98.91197				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.77857				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.75000	5.75000	5.75000	98.35756				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	100.02662				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.66761				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.03072				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.56288				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.11938				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.36509				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.91193				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.14564				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.14606				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.71558				0.00	0	500,000.00
Total KAP022 SPOT										0.00	0	500,000.00
Total For KAP022										0.00	0	500,000.00
KAP023 On 04/03/2027 Spot Bond					0.00000	100.29965				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.13805				0.00	0	
Total KAP024 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 KAP024									0.00	0	
KAP02: On 12/04/2027 Spot Bond					0.00000	101.18341			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.34468			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.66000	117.74012	9.66000	117.70993			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.15500	103.03974	7.15500	103.01995			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.84291			0.00	0	200,000,00
Total LGL07 SPOT									0.00	0	200,000,00
Total For LGL07									0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.07533			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.86647			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.40168			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.13729			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.46258			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.60251			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.61633			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.05899				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.62402				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.65369				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.03569				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.39692				0.00	540,000,000	500,000,000
Total MBF072 SPOT										0.00	540,000,000	500,000,000
Total For MBF072										0.00	540,000,000	500,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.00549				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.51945				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.81136				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.39369				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.91443				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.41323				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.58137				0.00	0	110,000,00
Total MBP050 SPOT										0.00	0	110,000,00
Total For MBP050										0.00	0	110,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.47556				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.93888				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.91000	8.91000	8.91000	110.48431				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.67400	104.49377	6.67400	104.47484				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	102.60463				0.00	0	500,000,00
Total MMIG06 SPOT										0.00	0	500,000,00
Total For MMIG06										0.00	0	500,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.01312				0.00	0	500,000,00
Total MMIG07 SPOT										0.00	0	500,000,00
Total For MMIG07										0.00	0	500,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.36591				0.00	2,800,000,000	2,500,000,00
Total MML01 SPOT										0.00	2,800,000,000	2,500,000,00
Total For MML01										0.00	2,800,000,000	2,500,000,00
MML02 On 10/12/2026 Spot Bond			9.56000	99.38536	9.56000	99.36000			70,744,000,000.00		7,400,000	7,800,00
Total MML02 SPOT									70,744,000,000.00		7,400,000	7,800,00
Total For MML02									70,744,000,000.00		7,400,000	7,800,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.65101				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.81000	91.87701	9.81000	93.83369				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.50868				0.00	0	
Total MML05 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 MML05									0.00	0	
MML06 On 25/05/2029 Spot Bond			10.40500	98.88440	10.40500	98.85715			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.30383			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.55439			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.23911			0.00	0	500,000,00
Total MTN10 SPOT									0.00	0	500,000,00
Total For MTN10									0.00	0	500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.07927			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.79319			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.57179			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.21123			0.00	0	800,000,00
Total MTN17 SPOT									0.00	0	800,000,00
Total For MTN17									0.00	0	800,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.46732			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93055			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.16141			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.36418			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.08790				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.50500	99.63111	9.50500	99.60555				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.05799				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.43557				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.36762				0.00	0	430,000,00
Total MTN26 SPOT										0.00	0	430,000,00
Total For MTN26										0.00	0	430,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.65599				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.13743				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.67910				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.03522				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.90766				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.57032				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.60390				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.60381				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.59541				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.50731				0.00	0	1,000,000,00
Total MWAR08 SPOT										0.00	0	1,000,000,00
Total For MWAR08										0.00	0	1,000,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	100.01086				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.02281				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.03293				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.04220				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.88500	101.30192	6.88500	101.28334				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.24500	106.89752	7.24500	106.87650				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.44000	104.35842	10.44000	104.32908				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.18920				0.00	0	
Total NBG02G 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 NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.82749				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.92862				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.92960				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.81841				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.13636				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.81000	107.25134	6.81000	107.23182				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.14000	106.45210	8.14000	106.42863				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.09500	104.40046	9.09500	104.37509				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.09500	104.74764	9.09500	104.72220			25,466,000,000.00	2,800,000	700,000	
Total NBK20A SPOT									25,466,000,000.00	2,800,000	700,000	
Total For NBK20A									25,466,000,000.00	2,800,000	700,000	
NBK21 On 21/07/2027 Spot Bond			9.57000	108.69012	9.57000	108.66205			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK22 On 19/11/2022 Spot Bond			6.14500	102.48150	6.14500	102.46467			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23 On 19/11/2025 Spot Bond			8.03800	108.77349	8.03800	108.75020			12,860,800,000.00	1,600,000	400,000	

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 NBK23A SPOT									12,860,800,000.00	1,600,000	400,00
Total For NBK23A									12,860,800,000.00	1,600,000	400,00
NBK24/ On 19/11/2027 Spot Bond			9.08000	108.83510	9.08000	108.80884			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			6.56500	6.56500	6.56500	106.26439			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.76771			0.00	0	1,000,000,00
Total NBK25B SPOT									0.00	0	1,000,000,00
Total For NBK25B									0.00	0	1,000,000,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	55.62945	100.00000	55.50700			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.24874			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.97500	108.33351	8.97500	108.30767			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.19800	107.93473	6.19800	107.91653			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.48000	111.03662	8.48000	111.01115			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.83500	107.53534	6.83500	107.51538			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.36500	105.11154	6.36500	105.09365			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.24041			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	101.58562				0.00	0	300,000,00
Total NBK35B SPOT										0.00	0	300,000,00
Total For NBK35B										0.00	0	300,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.10492				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.23500	11.23500	11.23500	77.88029				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.51670				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.84478				0.00	220,000,000	
Total NBK43B SPOT										0.00	220,000,000	
Total For NBK43B										0.00	220,000,000	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.89779				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.41484				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.68761				0.00	17,040,000,000	8,520,000,00
Total NBK47B SPOT										0.00	17,040,000,000	8,520,000,00
Total For NBK47B										0.00	17,040,000,000	8,520,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	100.94310				0.00	60,000,000	1,100,000,00
Total NBK49B SPOT										0.00	60,000,000	1,100,000,00
Total For NBK49B										0.00	60,000,000	1,100,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.43620				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.06921				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.19016				0.00	0	
Total NBK53B 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.04407				0.00	0	100,000,00
Total NBK54B SPOT										0.00	0	100,000,00
Total For NBK54B										0.00	0	100,000,00
NBK5 On 01/08/2022 Spot Bond					0.00000	100.80654				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.02888				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.86586				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.15982				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.65954				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.69017				0.00	1,000,000,000	500,000,00
Total NBK60 SPOT										0.00	1,000,000,000	500,000,00
Total For NBK60										0.00	1,000,000,000	500,000,00
NBK6 On 24/02/2027 Spot Bond					0.00000	99.86093				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.98328				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	101.51545				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01639				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			10.40500	103.14348	10.40500	103.11505				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.01598				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.06000	103.37514	10.06000	103.34758				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.01639				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.01688				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.01769				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.15623				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.15623				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.58383				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04: On 20/03/2023 Spot Bond					0.00000	101.23461				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05: On 26/07/2023 Spot Bond					0.00000	102.91176				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.43529				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.40953				0.00	0	300,000,00
Total NGL07 SPOT										0.00	0	300,000,00
Total For NGL07										0.00	0	300,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	107.06187				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.01221				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.92761				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.35976				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.20235				0.00	8,400,000	2,500,00
Total NGLT1B SPOT										0.00	8,400,000	2,500,00
Total For NGLT1B										0.00	8,400,000	2,500,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.04686				0.00	180,000,000	90,000,00
Total NGT103 SPOT										0.00	180,000,000	90,000,00
Total For NGT103										0.00	180,000,000	90,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	106.79380				0.00	9,400,000	3,002,900,00
Total NGT104 SPOT										0.00	9,400,000	3,002,900,00
Total For NGT104										0.00	9,400,000	3,002,900,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.67445				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.51017				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.01817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.31015				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.08074				0.00	1,600,000,000	400,000,000
Total NGT109 SPOT										0.00	1,600,000,000	400,000,000
Total For NGT109										0.00	1,600,000,000	400,000,000
NGT109 On 27/12/2026 Spot Bond					0.00000	99.90683				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.30500				0.00	0	500,000,000
Total NGT111 SPOT										0.00	0	500,000,000
Total For NGT111										0.00	0	500,000,000
NGT111 On 16/06/2026 Spot Bond					0.00000	100.29936				0.00	3,540,000,000	3,990,000,000
Total NGT1G SPOT										0.00	3,540,000,000	3,990,000,000
Total For NGT1G										0.00	3,540,000,000	3,990,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.21961				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.04584				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000
Total For NHM016										0.00	0	3,000,000,000
NHM016 On 25/05/2023 Spot Bond					0.00000	102.84875				0.00	0	1,300,000,000
Total NHM018 SPOT										0.00	0	1,300,000,000
Total For NHM018										0.00	0	1,300,000,000
NHM018 On 25/05/2024 Spot Bond					0.00000	104.64451				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM019 On 25/11/2023 Spot Bond					0.00000	103.58171				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM020 On 26/11/2026 Spot Bond					0.00000	101.48691				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NI202 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	224.17642				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	214.31180				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	159.62713				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	113.04390				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			4.80000	4.80000	4.80000	118.75425				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	159.20998				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.84655	3.45000	259.73699				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	160.00569				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12500	3.12500	3.12500	218.35725				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.27000	216.78477	3.27000	216.69443				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.82000	92.52240	4.82000	118.46326				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.13077				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.08370				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.70134				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.47015				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.95251				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.28072				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.07513				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.57071				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.96458				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.51051				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.42118				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.98947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.57864				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.64647				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	153.13349				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.77089				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.91725				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.89078				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.18183				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.68810				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.92096				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.23281				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.41766				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.18993				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.25083				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.60941				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.28251				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.91856				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.52029				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.01798				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.16462				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.01798				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.17445				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.52180				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.34415				0.00	0	
Total NN116 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 NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.42161				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.05791				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	92.31091				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.96000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	103.76000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.20000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.36000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.06239				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.63349				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.90685				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.63349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	89.29397				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	83.05574				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.00318				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.62967				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.79572				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	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.23186				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.09629				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.98909				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.91115				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.55524				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.56626				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.52698				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.44783				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.80764				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.59988				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.56853				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.48535				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.67129				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49784				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.24500	103.47545	7.24500	103.45543				0.00	0	
Total NRA022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.22000	205.30695	2.22000	205.22719				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.17000	105.64882	11.17000	105.61745			172,594,372,000.00		15,451,600	464,953,700
Total NRA028 SPOT									172,594,372,000.00		15,451,600	464,953,700
Total For NRA028									172,594,372,000.00		15,451,600	464,953,700
NRA02: On 30/11/2028 Spot Bond			100.00000	13.39454	100.00000	13.36490			0.00		0	
Total NRA028/R186 SPOT									0.00		0	
Total For NRA028/R186									0.00		0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.00428			0.00		0	
Total NTC23 SPOT									0.00		0	
Total For NTC23									0.00		0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.03001			0.00		0	
Total NTC26 SPOT									0.00		0	
Total For NTC26									0.00		0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.16805			0.00		0	
Total NTC27 SPOT									0.00		0	
Total For NTC27									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.16984			0.00		0	
Total NTC28 SPOT									0.00		0	
Total For NTC28									0.00		0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total NTC30 SPOT									0.00		0	
Total For NTC30									0.00		0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.04968			0.00		0	19,000,000,000
Total NTC32 SPOT									0.00		0	19,000,000,000
Total For NTC32									0.00		0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	100.87759			0.00		0	
Total NTC33 SPOT									0.00		0	
Total For NTC33									0.00		0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.47611			0.00		0	
Total NTC34 SPOT									0.00		0	
Total For NTC34									0.00		0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.10733			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.03170				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.36000	109.09181	8.36000	109.06753				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.83000	103.85642	6.83000	103.83727				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.73500	110.32590	8.73500	110.30027				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.84457				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.44640				0.00	1,300,000,000	700,000,00
Total OML12 SPOT										0.00	1,300,000,000	700,000,00
Total For OML12										0.00	1,300,000,000	700,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.35267				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.64460				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.17032				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.45313				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.41903				0.00	0	150,000,00
Total PEP04 SPOT										0.00	0	150,000,00
Total For PEP04										0.00	0	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PMM56 On 28/02/2023 Spot Bond					0.00000	100.47711				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.32292				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.43702				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.57500	107.13738	8.66000	106.78825			632,647,783,365,000.00	2,989,230,062,200	784,557,230,600	
Total R186 SPOT									12,647,783,365,000.00	989,230,062,200	784,557,230,600	
Total For R186									12,647,783,365,000.00	989,230,062,200	784,557,230,600	
R197 On 07/12/2023 Spot Bond			0.95000	327.24148	0.95000	327.12563			78,499,993,780,000.00	82,631,572,400	98,810,223,900	
Total R197 SPOT									78,499,993,780,000.00	82,631,572,400	98,810,223,900	
Total For R197									78,499,993,780,000.00	82,631,572,400	98,810,223,900	
R202 On 07/12/2033 Spot Bond			4.02000	246.37883	4.04000	245.81385			323,622,756,666,000.00	80,503,173,300	131,563,686,600	
Total R202 SPOT									323,622,756,666,000.00	80,503,173,300	131,563,686,600	
Total For R202									323,622,756,666,000.00	80,503,173,300	131,563,686,600	
R2023 On 28/02/2023 Spot Bond			5.65000	103.82173	5.64500	103.80940			881,592,100,000,000.00	156,034,000,000	372,490,600,000	
Total R2023 SPOT									881,592,100,000,000.00	156,034,000,000	372,490,600,000	
Total For R2023									881,592,100,000,000.00	156,034,000,000	372,490,600,000	
R2030 On 31/01/2030 Spot Bond			10.16500	91.89044	10.22500	91.57628			526,715,991,120,000.00	5,265,786,128,000	5,505,682,372,700	
Total R2030 SPOT									526,715,991,120,000.00	5,265,786,128,000	5,505,682,372,700	
Total For R2030									526,715,991,120,000.00	5,265,786,128,000	5,505,682,372,700	
R2032 On 31/03/2032 Spot Bond			10.61500	87.72222	10.67000	87.40050			598,437,329,876,500.00	2,505,740,681,100	1,743,438,786,700	
Total R2032 SPOT									598,437,329,876,500.00	2,505,740,681,100	1,743,438,786,700	
Total For R2032									598,437,329,876,500.00	2,505,740,681,100	1,743,438,786,700	
R2035 On 28/02/2035 Spot Bond			10.98000	88.53936	11.01500	88.30186			991,028,871,208,000.00	1,638,527,219,600	1,284,036,148,900	
Total R2035 SPOT									991,028,871,208,000.00	1,638,527,219,600	1,284,036,148,900	
Total For R2035									991,028,871,208,000.00	1,638,527,219,600	1,284,036,148,900	
R2037 On 31/01/2037 Spot Bond			11.18500	84.25606	11.20000	84.13951			103,839,761,351,500.00	1,707,987,461,900	1,266,708,340,200	
Total R2037 SPOT									103,839,761,351,500.00	1,707,987,461,900	1,266,708,340,200	
Total For R2037									103,839,761,351,500.00	1,707,987,461,900	1,266,708,340,200	
R2040 On 31/01/2040 Spot Bond			11.29500	86.17846	11.33500	85.89191			737,786,555,829,000.00	1,658,945,246,200	1,224,956,864,900	
Total R2040 SPOT									737,786,555,829,000.00	1,658,945,246,200	1,224,956,864,900	
Total For R2040									737,786,555,829,000.00	1,658,945,246,200	1,224,956,864,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R2040									17,786,555,829,000.00	658,945,246,200	224,956,864,900
R2044 On 31/01/2044 Spot Bond			11.32000	82.86177	11.35500	82.60518			487,858,907,272,000.00	2,339,916,864,600	1,870,816,203,700
Total R2044 SPOT									17,858,907,272,000.00	339,916,864,600	370,816,203,700
Total For R2044									17,858,907,272,000.00	339,916,864,600	370,816,203,700
R2048 On 28/02/2048 Spot Bond			11.27500	81.67396	11.29500	81.51383			527,567,434,917,500.00	3,860,538,131,700	3,817,581,497,600
Total R2048 SPOT									17,567,434,917,500.00	860,538,131,700	317,581,497,600
Total For R2048									17,567,434,917,500.00	860,538,131,700	317,581,497,600
R209 On 31/03/2036 Spot Bond			11.01000	68.08244	11.04500	67.87845			302,707,124,112,000.00	1,117,412,091,200	726,616,991,100
Total R209 SPOT									12,707,124,112,000.00	117,412,091,200	726,616,991,100
Total For R209									12,707,124,112,000.00	117,412,091,200	726,616,991,100
R210 On 31/03/2028 Spot Bond			2.77000	222.58000	2.77000	222.49023			581,155,163,160,000.00	209,803,308,000	235,027,891,700
Total R210 SPOT									11,155,163,160,000.00	209,803,308,000	235,027,891,700
Total For R210									11,155,163,160,000.00	209,803,308,000	235,027,891,700
R213 On 28/02/2031 Spot Bond			10.47500	82.67955	10.53500	82.36439			097,982,132,765,000.00	1,632,265,597,400	912,458,518,400
Total R213 SPOT									17,982,132,765,000.00	632,265,597,400	312,458,518,400
Total For R213									17,982,132,765,000.00	632,265,597,400	312,458,518,400
R214 On 28/02/2041 Spot Bond			11.30500	64.97033	11.34500	64.73554			482,471,671,185,000.00	1,281,067,817,000	693,847,079,700
Total R214 SPOT									12,471,671,185,000.00	281,067,817,000	593,847,079,700
Total For R214									12,471,671,185,000.00	281,067,817,000	593,847,079,700
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.69407			0.00	0	100,000,000
Total RDFB12 SPOT									0.00	0	100,000,000
Total For RDFB12									0.00	0	100,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.44687			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.49959			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.36061			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.69160			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.06531			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.01726				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.89681				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.54043				0.00	0	2,500,000.00
Total RDFB23 SPOT										0.00	0	2,500,000.00
Total For RDFB23										0.00	0	2,500,000.00
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.45091				0.00	600,000,000	300,000.00
Total RDFB24 SPOT										0.00	600,000,000	300,000.00
Total For RDFB24										0.00	600,000,000	300,000.00
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.64337				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.98418				0.00	0	10,000.00
Total RDFB27 SPOT										0.00	0	10,000.00
Total For RDFB27										0.00	0	10,000.00
RED13 On 13/05/2026 Spot Bond					0.00000	101.14534				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.11315				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.87794				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.44433				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.02880				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	101.43904				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.45084				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.00887				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.90089				0.00	5,100,000,000	2,550,000,000
Total RED704 SPOT										0.00	5,100,000,000	2,550,000,000
Total For RED704										0.00	5,100,000,000	2,550,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	102.40688				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.17131				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.43687				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.24634				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.69051				0.00	300,000,000	250,000,000
Total RES50 SPOT										0.00	300,000,000	250,000,000
Total For RES50										0.00	300,000,000	250,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.74862				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.01541				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.01230				0.00	0	
Total RFCA1 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 RFCA1										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.01536				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.01899				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.02782				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			7.36500	103.27965	7.36500	103.25924				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	95.41676	11.35000	95.38798				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.83500	93.55789	11.83500	93.52834				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.36745				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.90500	94.64940	10.90500	94.62180				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.94292				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.01164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.05000	104.29316	9.05000	104.26808				72,400,000,000.00	8,000,000	2,400,00
Total SBS20 SPOT										72,400,000,000.00	8,000,000	2,400,00
Total For SBS20										72,400,000,000.00	8,000,000	2,400,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.53662				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.15500	106.45310	8.15500	106.42960				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.13000	97.64915	9.13000	97.62547				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.52000	101.34372	9.52000	101.31797				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.37000	106.09943	8.37000	106.07579				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.51500	104.96600	8.51500	104.94183				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.37500	100.45982	10.37500	100.43176				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.16000	102.54971	6.16000	102.53280				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.80500	106.49273	8.80500	106.46780				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.60500	106.25733	9.60500	106.23025				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			6.59500	106.29243	6.59500	106.27338				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.18136				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.02000	8.02000	8.02000	106.43995				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.26134				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.89406				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.16795				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.18043				0.00	0	400,000,00
Total SBS58 SPOT										0.00	0	400,000,00
Total For SBS58										0.00	0	400,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.44486				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.02226				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.51681				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.43602				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.99101				0.00	0	
Total SBS65 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 SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.94781				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.95766				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.60220				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.37495				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.61635				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.50481				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.12288				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.66516				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.88164				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.92734				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.07000	322.13452	2.07000	322.01070				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	226.23552				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total SBSI14 SPOT										0.00	0	500,000,00
Total For SBSI14										0.00	0	500,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.29355				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	99.98347				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	100.91496				0.00	2,380,000,000	950,000,00
Total SBT102 SPOT										0.00	2,380,000,000	950,000,00
Total For SBT102										0.00	2,380,000,000	950,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.48763				0.00	325,100,000	160,700,00
Total SBT103 SPOT										0.00	325,100,000	160,700,00
Total For SBT103										0.00	325,100,000	160,700,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.62679				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	320,000,00
Total SBT105 SPOT										0.00	0	320,000,00
Total For SBT105										0.00	0	320,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.40121				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.81287				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.84612				0.00	1,660,000,000	830,000,00
Total SBT201 SPOT										0.00	1,660,000,000	830,000,00
Total For SBT201										0.00	1,660,000,000	830,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.61620				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.01500	105.14924	7.01500	105.12943				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75968				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.97806				0.00	200,000,000	100,000,000
Total SBT206 SPOT										0.00	200,000,000	100,000,000
Total For SBT206										0.00	200,000,000	100,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.86702				0.00	1,000,000,000	650,000,000
Total SBT207 SPOT										0.00	1,000,000,000	650,000,000
Total For SBT207										0.00	1,000,000,000	650,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.53208				0.00	0	300,000,000
Total SBT208 SPOT										0.00	0	300,000,000
Total For SBT208										0.00	0	300,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	99.72366				0.00	5,000,000,000	5,000,000,000
Total SBT209 SPOT										0.00	5,000,000,000	5,000,000,000
Total For SBT209										0.00	5,000,000,000	5,000,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	101.70243				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.91769				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.96327				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.61000	97.52837	9.61000	97.50308				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.59386				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.58966				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.61450				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.60932				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.65061				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.59908				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.65061				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.64028				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.71247				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.61972				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.67123				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.66606				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.34000	105.70647	7.34000	105.68565				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	99.93485				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.44521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.72315				0.00	0	100,000,00
Total SNT06 SPOT										0.00	0	100,000,00
Total For SNT06										0.00	0	100,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.63963				0.00	0	200,000,00
Total SOLB01 SPOT										0.00	0	200,000,00
Total For SOLB01										0.00	0	200,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.55105				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.78760				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.51071				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.52078				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.95159				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.10871				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.56175				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	101.20131				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.62225				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.36544				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.88508				0.00	1,000,000,000	500,000,000
Total SSA07 SPOT										0.00	1,000,000,000	500,000,000
Total For SSA07										0.00	1,000,000,000	500,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	99.87710				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	158.95241				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.63500	106.90827	8.63500	106.88358				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.02500	84.91508	10.02500	84.89251				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.56550				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.17864				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			7.04500	105.27477	7.04500	105.25486				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.95000	116.64651	4.95000	116.59249				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.62327				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.89083				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.72017				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.98000	1.98000	1.98000	322.41766				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.93923				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.80382				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.15119				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	159.44818				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	116.59249				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	113.25418				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	209.08712				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.44279				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.14713				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.14411				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.32905				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.29826				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01583				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.20391				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.50843				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.19382				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.79336				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	226.75380				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.08667				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	99.17853				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.36642				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.46047				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.29584				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.89000	88.47837	10.89000	88.45246				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.04161				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.10000	207.54160	4.10000	207.45047				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.09500	223.15733	5.09500	223.05344				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.64818				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.82401				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.19683				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.34971				0.00	0	
Total SSN121 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 SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.16573				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.07489				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.22566				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.08670				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.82971				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.03445				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.26378				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.48207				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	101.29401				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.27047				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.27274				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.26819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155 On 30/06/2022 Spot Bond					0.00000	101.27047				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	101.22455				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	101.22893				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	101.22893				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	101.21314				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.23394				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.21467				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.21014				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.20408				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.16348				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.16164				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN167 On 13/09/2022 Spot Bond					0.00000	100.16348				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN168 On 13/09/2022 Spot Bond					0.00000	100.16211				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN169 On 15/09/2022 Spot Bond					0.00000	100.13096				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	100.09629				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.62826				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.10513				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.15000	101.64957	9.15000	101.62472				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.47368				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.51319				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.51151				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.51824				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.53233				0.00	0	
Total T17A21 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 T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.52394				0.00	0	2,350,000,00
Total T17A22 SPOT										0.00	0	2,350,000,00
Total For T17A22										0.00	0	2,350,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.53233				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.43588	7.21000	102.41584				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.60714	7.72000	102.58567				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.64126				0.00	0	100,000,00
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.76260				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.37576				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.65726				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.70209				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.87486				0.00	80,000,000	
Total TFS157 SPOT										0.00	80,000,000	
Total For TFS157										0.00	80,000,000	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.45642				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.90546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.99794				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.41038				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.83212				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.98225				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.81615				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.93741				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.24229				0.00	1,080,000,000	
Total TFS169 SPOT										0.00	1,080,000,000	
Total For TFS169										0.00	1,080,000,000	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.38953				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.56481				0.00	340,000,000	
Total TFS171 SPOT										0.00	340,000,000	
Total For TFS171										0.00	340,000,000	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.62612				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	100.54655				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.81440				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51720				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.52921				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56788				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.64219				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.65493				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.60735				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.71704				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.58720				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.15233				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.90971				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.76581				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55892				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.72992				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.86546	8.49000	102.84183				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.61571				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.53677				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55645				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.53425				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.94821	5.76000	101.93222				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.55274				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.77899				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.58467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.57879				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.61910				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.60818				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.75909				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.83020				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.78838				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.57007				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.55749				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.55330				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.60025				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.58097				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.57846				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.75419				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.72327				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.70404				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.47369				0.00	138,277,200	
Total TH17O2 SPOT										0.00	138,277,200	
Total For TH17O2										0.00	138,277,200	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.48633				0.00	160,000,000	
Total TH17O3 SPOT										0.00	160,000,000	
Total For TH17O3										0.00	160,000,000	
TL23 On 05/09/2022 Spot Bond					0.00000	100.26707				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.44500	103.18988	6.44500	103.17189				0.00	0	1,600,000,00
Total TL24 SPOT										0.00	0	1,600,000,00
Total For TL24										0.00	0	1,600,000,00
TL25 On 04/09/2024 Spot Bond			7.36500	107.28808	7.36500	107.26700				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.29594				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.28067				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.13000	101.89090	9.13000	101.86605				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.29632				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.88937				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.95862				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.95628				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.51500	105.61148	7.51500	105.59031			14,605,234,164,000.00	1,943,477,600	2,823,116,700	
Total TN23 SPOT									14,605,234,164,000.00	1,943,477,600	2,823,116,700	
Total For TN23									14,605,234,164,000.00	1,943,477,600	2,823,116,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	41.47463	100.00000	41.38334			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.51000	103.23003	9.51000	103.20354			31,321,557,792,000.00	3,293,539,200	1,729,576,900	
Total TN25 SPOT									31,321,557,792,000.00	3,293,539,200	1,729,576,900	
Total For TN25									31,321,557,792,000.00	3,293,539,200	1,729,576,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.57836	100.00000	19.53456			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.76000	93.51248	10.76000	93.48585			35,817,096,064,000.00	3,328,726,400	18,811,155,000	
Total TN27 SPOT									35,817,096,064,000.00	3,328,726,400	18,811,155,000	
Total For TN27									35,817,096,064,000.00	3,328,726,400	18,811,155,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.89434	100.00000	10.87036			0.00	0	0	
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.15500	99.73674	11.15500	99.71415			0.00	0	0	
Total TN29 SPOT									0.00	0	0	
Total For TN29									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.82500	95.26058	11.82500	95.23068			21,285,000,000,000.00	1,800,000,000	900,000,000	

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 TN30 SPOT									1,285,000,000,000.00	1,800,000,000	900,000,000
Total For TN30									1,285,000,000,000.00	1,800,000,000	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.09899	8.00000	117.07389			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.22200	98.91903	12.22200	98.89454			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.60500	89.04900	12.60500	89.01926		15,630,200,000,000.00		1,240,000,000	620,000,000
Total TN40 SPOT								15,630,200,000,000.00		1,240,000,000	620,000,000
Total For TN40								15,630,200,000,000.00		1,240,000,000	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.19813	10.75000	102.16889			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	100.78254			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.84217			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.33000	101.93988	5.33000	103.35023			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.01208			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.01167			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.01243			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.01363			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.31585	7.61000	100.06124				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.00656				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.30201				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.75500	101.82035	6.75500	101.80199				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.58400				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.74352				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.46065				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.17259				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.04500	105.42777	7.04500	105.40782				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	101.17259				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.67407	8.62000	101.65063				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.57463				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.90728				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.01813				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.01572				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.03133				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.03133				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.81197				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.27550				0.00	1,060,000,000	
Total TSP261 SPOT										0.00	1,060,000,000	
Total For TSP261										0.00	1,060,000,000	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.09255				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.48878				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.38119				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.11886				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.78222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.03053				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.94030				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.83114				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.45719				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.42769				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.39886				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.29655				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.22200				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.96000	104.29551	10.96000	104.26528				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.57326				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.64031				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.58875				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.65578				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.67124				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.69599				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.80516				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.82573				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.26989				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.44864				0.00	0	1,700,000,00
Total VKE11 SPOT										0.00	0	1,700,000,00
Total For VKE11										0.00	0	1,700,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.05141				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.57132				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.58642				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.49934				0.00	420,000,000	
Total VKE17 SPOT										0.00	420,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For VKE17									0.00	420,000,000	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.73967			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.16435			0.00	0	500,000,00
Total WHL03 SPOT									0.00	0	500,000,00
Total For WHL03									0.00	0	500,000,00
Total for SPOT									2.85e+017	28,259,713,339,400	307,361,909,900
Total for SPOT :									2.85e+017	259,713,339,400	307,361,909,900
Total Futures									2.851675742e+017	259,713,343,286	307,363,154,650
Total Options									0.000000000	0	131,500
Grand Total:									2.85e+017	259,713,343,286	307,363,286,150