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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2022

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			12.29953	74.35230	12.20031	74.82333			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.53386	71.67118	12.43018	72.14992			0.00	0	
ES33	On	02/02/2023	Bond Future			12.75760	72.88420	12.64915	73.37177			0.00	0	
ES33	On	04/05/2023	Bond Future			12.94832	70.50219	12.83501	70.99987			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.68535	72.38203	12.59099	72.89072			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.90164	69.19464	12.80297	69.71160			0.00	0	
ES42	On	02/02/2023	Bond Future			13.10084	70.36780	12.99780	70.89416			0.00	0	
ES42	On	04/05/2023	Bond Future			13.27964	67.46679	13.17201	68.00407			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			162.53858	162.53858	162.49880	162.49880			57,376,118.74	353	7,56
I2025	On	03/11/2022	Bond Future			164.94656	164.94656	164.90786	164.90786			0.00	0	
I2025	On	02/02/2023	Bond Future			166.04673	166.04673	166.00894	166.00894			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	Opt Intere
I2025	On	04/05/2023	Bond Future			169.24814	169.24814	169.21132	169.21132			0.00	0	
Total I2025 Future												57,376,118.74	353	7,55
Total For I2025												57,376,118.74	353	7,55
I2029	On	04/08/2022	Bond Future			119.90810	119.90810	119.87548	119.87548			0.00	0	2,65
I2029	On	03/11/2022	Bond Future			120.43571	120.43571	120.40385	120.40385			0.00	0	
I2029	On	02/02/2023	Bond Future			122.47069	122.47069	122.43935	122.43935			0.00	0	
I2029	On	04/05/2023	Bond Future			123.54448	123.54448	123.51390	123.51390			0.00	0	
Total I2029 Future												0.00	0	2,65
Total For I2029												0.00	0	2,65
I2033	On	04/08/2022	Bond Future			114.65558	114.65558	115.05101	115.05101			41,276,008.80	360	7,75
I2033	On	03/11/2022	Bond Future			115.02122	115.02122	115.42372	115.42372			0.00	0	
I2033	On	02/02/2023	Bond Future			116.96447	116.96447	117.37471	117.37471			0.00	0	
I2033	On	04/05/2023	Bond Future			117.84679	117.84679	118.26632	118.26632			0.00	0	
Total I2033 Future												41,276,008.80	360	7,75
Total For I2033												41,276,008.80	360	7,75
I2038	On	04/08/2022	Bond Future			130.35057	130.35057	130.31219	130.31219			26,070,114.00	200	4,30
I2038	On	03/11/2022	Bond Future			132.28174	132.28174	132.24411	132.24411			0.00	0	
I2038	On	02/02/2023	Bond Future			132.61959	132.61959	132.58275	132.58275			0.00	0	
I2038	On	04/05/2023	Bond Future			135.17800	135.17800	135.14173	135.14173			0.00	0	
Total I2038 Future												26,070,114.00	200	4,30
Total For I2038												26,070,114.00	200	4,30
I2046	On	04/08/2022	Bond Future			119.09013	119.09013	119.05544	119.05544			0.00	0	16,55
I2046	On	03/11/2022	Bond Future			118.89238	118.89238	118.85847	118.85847			0.00	0	1,55
I2046	On	02/02/2023	Bond Future			120.90188	120.90188	120.86839	120.86839			0.00	0	
I2046	On	04/05/2023	Bond Future			121.21161	121.21161	121.17904	121.17904			0.00	0	
Total I2046 Future												0.00	0	18,15
Total For I2046												0.00	0	18,15
I2050	On	04/08/2022	Bond Future			120.69591	120.69591	121.45124	121.45124			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			122.48371	122.48371	123.25150	123.25150			0.00	0	
I2050	On	02/02/2023	Bond Future			122.44650	122.44650	123.22831	123.22831			0.00	0	
I2050	On	04/05/2023	Bond Future			124.80802	124.80802	125.60633	125.60633			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.99332	106.75194	8.92379	107.00709		5.15	0.00	0	82,55
R186	On	03/11/2022	Bond Future			9.21779	108.30712	9.14267	108.56708		4.95	347,016,012.48	3,204	11,65
R186	On	02/02/2023	Bond Future			9.41328	104.81762	9.33181	105.08293		4.99	0.00	0	
R186	On	04/05/2023	Bond Future			9.55515	106.82143	9.46642	107.09293		4.81	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	Opt Intere
Total R186 Future												347,016,012.48	3,204	94,23
R186	On	04/08/2022	Bond Future	8.13	Call			32.28000	0.03228	20,640	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,000.81000	3.00081	3,244,320	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			33.96000	0.03396	21,800	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,964.45000	2.96445	3,207,440	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			35.68000	0.03568	22,980	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,928.14000	2.92814	3,170,590	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.07000	0.00007	0,030	5.79	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,536.61000	7.53661	7,791,720	5.79	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			13.08000	0.01308	7,870	5.03	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,630.86000	3.63086	3,880,800	5.03	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,152.02000	3.15202	2,911,950	6.11	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			63.06000	0.06306	78,140	6.11	0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,464.02000	3.46402	3,684,270	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			450.41000	0.45041	385,530	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,601.21000	2.60121	2,796,290	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			459.62000	0.45962	393,770	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,574.87000	2.57487	2,768,980	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			468.97000	0.46897	402,130	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,548.69000	2.54869	2,741,810	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			904.72000	0.90472	798,860	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,715.07000	1.71507	1,869,170	4.91	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			239.90000	0.23990	200,190	4.74	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.33	Call			427.52000	0.42752	374,140	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,760.62000	3.76062	3,972,550	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			434.53000	0.43453	380,480	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,733.70000	3.73370	3,944,960	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			420.36000	0.42036	367,670	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,787.40000	3.78740	4,000,020	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,013.15000	3.01315	3,192,760	4.62	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,019.59000	1.01959	926,990	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,993.42000	2.99342	3,172,320	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,031.70000	1.03170	938,370	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,974.16000	2.97416	3,152,330	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,007.93000	1.00793	916,040	4.62	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												347,016,012.48	3,204	113,65
R197	On	04/08/2022	Bond Future			330.44948	330.44948	330.38217	330.38217			7,600,338.04	23	80
R197	On	03/11/2022	Bond Future			335.34407	335.34407	335.27906	335.27906			0.00	0	

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			332.26079	332.26079	332.19787	332.19787			0.00	0	
R197	On	04/05/2023	Bond Future			338.67271	338.67271	338.61198	338.61198			0.00	0	
Total R197 Future												7,600,338.04	23	81
Total For R197												7,600,338.04	23	81
R202	On	04/08/2022	Bond Future			248.36246	248.36246	248.29038	248.29038			21,607,534.02	87	6,67
R202	On	03/11/2022	Bond Future			252.04113	252.04113	251.97050	251.97050			0.00	0	
R202	On	02/02/2023	Bond Future			251.65172	251.65172	251.58230	251.58230			0.00	0	
R202	On	04/05/2023	Bond Future			256.50471	256.50471	256.43676	256.43676			0.00	0	
Total R202 Future												21,607,534.02	87	6,67
Total For R202												21,607,534.02	87	6,67
R2023	On	04/08/2022	Bond Future			6.07529	104.33074	6.00580	104.36865		0.60	0.00	0	25,57
R2023	On	03/11/2022	Bond Future			6.20690	101.93359	6.07817	101.97312		0.34	0.00	0	
Total R2023 Future												0.00	0	25,51
R2023	On	04/08/2022	Bond Future	6.03	Call			95.15000	0.09515	75,410	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			81.95000	0.08195	100,120	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			98.44000	0.09844	78,310	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			79.78000	0.07978	97,560	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			101.77000	0.10177	81,270	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			77.66000	0.07766	95,070	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			131.29000	0.13129	109,090	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			78.53000	0.07853	95,860	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			133.31000	0.13331	110,930	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			77.49000	0.07749	94,640	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			135.58000	0.13558	113,030	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			76.69000	0.07669	93,670	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	25,51
R2030	On	04/08/2022	Bond Future			10.52977	87.34610	10.41996	87.85937		8.52	177,749,313.50	2,035	89,56
R2030	On	03/11/2022	Bond Future			10.73838	88.61985	10.62301	89.14148		8.30	134,081,833.05	1,513	19,57
R2030	On	02/02/2023	Bond Future			10.93126	86.09167	10.80976	86.62286		8.35	0.00	0	
R2030	On	04/05/2023	Bond Future			11.09307	87.73993	10.96506	88.28220		8.03	0.00	0	
Total R2030 Future												311,831,146.55	3,548	109,13
R2030	On	04/08/2022	Bond Future	10.95	Call			2,684.89000	2.68489	2,261,910	9.30	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			242.55000	0.24255	332,840	9.30	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,286.25000	4.28625	4,784,240	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			32.47000	0.03247	16,390	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,238.21000	4.23821	4,735,400	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			34.35000	0.03435	17,450	8.02	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.56	Put			4,190.30000	4.19030	4,686,670	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	8.03	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,707.81000	10.70781	11,221,080	8.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			1.24000	0.00124	0,460	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,740.55000	6.74055	7,253,040	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			30.69000	0.03069	15,410	8.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,263.12000	3.26312	3,639,420	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			767.55000	0.76755	620,230	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,694.17000	4.69417	4,272,650	9.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,230.10000	3.23010	3,604,410	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			528.10000	0.52810	628,210	9.40	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			341.45000	0.34145	262,320	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,662.09000	4.66209	5,104,590	7.82	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			753.53000	0.75353	608,200	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			781.92000	0.78192	632,600	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,197.46000	3.19746	3,569,770	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			934.21000	0.93421	764,490	8.13	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,881.37000	2.88137	3,233,280	8.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			592.47000	0.59247	487,290	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			223.60000	0.22360	176,720	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,498.05000	4.49805	4,896,900	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			815.53000	0.81553	681,680	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,464.20000	4.46420	4,861,540	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			827.86000	0.82786	692,500	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,430.29000	4.43029	4,826,120	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			108.83000	0.10883	83,760	7.90	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			5,172.17000	5.17217	5,598,180	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			622.88000	0.62288	513,600	7.83	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,062.15000	5.06215	5,484,060	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			743.37000	0.74337	618,440	7.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,670.08000	4.67008	5,076,340	7.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			8,214.08000	8.21408	8,706,270	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,670.17000	7.67017	8,154,480	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			475.16000	0.47516	386,940	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,713.82000	5.71382	6,156,790	7.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			582.51000	0.58251	478,680	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,209.08000	5.20908	5,636,440	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,617.04000	1.61704	1,824,750	8.64	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			803.12000	0.80312	670,780	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,479.95000	9.47995	9,986,070	7.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		167.87000	0.16787	131,260	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		8,398.07000	8.39807	8,892,650	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		180.56000	0.18056	141,560	7.87	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		3,027.14000	3.02714	2,709,720	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,679.00000	1.67900	1,892,770	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,137.05000	3.13705	2,813,570	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,644.98000	3.64498	3,974,770	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,787.14000	1.78714	1,573,230	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,619.21000	3.61921	3,947,570	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,584.70000	3.58470	3,259,860	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,191.81000	5.19181	5,595,440	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,577.16000	1.57716	1,380,460	7.86	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		3,935.34000	3.93534	4,280,910	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,751.40000	1.75140	1,540,350	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		880.39000	0.88039	986,980	9.66	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,769.22000	1.76922	1,556,740	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,698.62000	6.69862	7,151,150	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		614.24000	0.61424	515,410	7.46	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,351.97000	6.35197	6,795,410	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		711.54000	0.71154	600,630	7.49	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,008.55000	2.00855	2,225,980	8.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		960.74000	0.96074	822,100	7.62	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		7,106.61000	7.10661	6,670,930	9.66	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		5,943.57000	5.94357	6,374,930	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		241.78000	0.24178	195,940	7.41	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		8,992.50000	8.99250	9,488,930	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,670.88000	3.67088	4,002,100	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		544.51000	0.54451	454,770	7.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		4,368.45000	4.36845	4,010,450	8.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,639.03000	1.63903	1,823,300	8.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,636.14000	5.63614	5,236,240	9.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,214.00000	1.21400	1,356,370	9.17	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											311,831,146.55	3,548	119,70
R2032	On	04/08/2022	Bond Future			10.97149	87.00729	10.87192	87.52895	9.60	10,962,918.54	126	93,30
R2032	On	03/11/2022	Bond Future			11.17333	84.12453	11.06917	84.65467	9.74	260,113,046.76	3,092	79,30
R2032	On	02/02/2023	Bond Future			11.35731	85.52870	11.24830	86.06851	9.35	0.00	0	
R2032	On	04/05/2023	Bond Future			11.51021	83.00464	11.39610	83.55566	9.41	0.00	0	
Total R2032 Future											271,075,965.30	3,218	172,71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		0.01000	0.00001	0,000	8.65	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,846.59000	10.84659	11,368,240	8.65	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		0.37000	0.00037	0,130	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		5,197.39000	5.19739	4,699,150	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		61.28000	0.06128	84,700	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		686.14000	0.68614	497,260	9.55	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		1,597.07000	1.59707	1,929,850	9.55	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		1,477.04000	1.47704	1,167,800	9.89	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		3,872.97000	3.87297	3,405,740	10.87	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		156.11000	0.15611	210,540	10.87	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		94.91000	0.09491	55,210	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,675.01000	3.67501	4,156,970	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		99.80000	0.09980	58,360	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		6,365.10000	6.36510	6,884,480	8.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		352.17000	0.35217	236,960	9.33	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		2,339.38000	2.33938	2,745,830	9.33	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		7.20000	0.00720	3,230	8.50	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		5,906.43000	5.90643	6,424,120	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		52.48000	0.05248	28,700	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		806.81000	0.80681	1,019,230	9.89	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	9.40	Put		8,240.57000	8.24057	8,761,990	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		3.97000	0.00397	1,690	8.46	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		4,246.98000	4.24698	4,744,860	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		90.17000	0.09017	52,170	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,725.89000	3.72589	4,209,550	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,624.33000	3.62433	4,104,550	8.91	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put		3,126.54000	3.12654	3,479,220	9.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		334.93000	0.33493	259,100	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,772.71000	3.77271	4,164,490	9.21	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		48.79000	0.04879	34,300	8.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put		3,511.88000	3.51188	3,888,750	9.29	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call		1,033.76000	1.03376	858,520	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,160.40000	3.16040	3,515,300	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,052.72000	1.05272	875,260	9.42	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.11	Put		5,391.01000	5.39101	5,853,230	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		30.88000	0.03088	21,290	8.71	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put		5,158.74000	5.15874	5,613,050	8.77	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call		382.94000	0.38294	298,750	8.84	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put		4,932.03000	4.93203	5,377,980	8.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		741.40000	0.74140	603,040	9.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			36.06000	0.03606	25,030	8.70	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,412.72000	9.41272	9,931,830	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,839.77000	8.83977	9,355,420	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			172.40000	0.17240	128,310	8.58	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.92	Put			6,330.68000	6.33068	6,816,730	8.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			291.36000	0.29136	223,440	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,481.34000	3.48134	3,117,230	10.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,071.07000	1.07107	1,237,100	10.39	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,394.54000	6.39454	5,935,920	11.53	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			406.97000	0.40697	478,490	11.53	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.56	Call			854.60000	0.85460	701,330	9.29	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,702.21000	9.70221	10,222,760	8.71	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			837.27000	0.83727	707,870	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,202.18000	5.20218	5,612,590	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			985.54000	0.98554	839,920	8.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,820.37000	4.82037	5,214,560	8.95	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,267.52000	1.26752	1,093,420	9.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			608.61000	0.60861	506,600	8.68	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,938.43000	5.93843	6,376,230	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			809.58000	0.80958	683,340	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,281.01000	5.28101	5,694,580	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			823.45000	0.82345	695,630	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			661.29000	0.66129	746,770	11.47	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			137.22000	0.13722	107,350	8.42	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,641.43000	9.64143	10,151,370	8.42	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			338.73000	0.33873	274,380	8.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,308.08000	7.30808	7,783,540	8.45	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			542.86000	0.54286	449,360	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,210.92000	4.21092	4,576,630	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,488.44000	1.48844	1,663,330	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,703.17000	7.70317	7,248,840	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,197.43000	6.19743	6,643,740	8.62	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			95.95000	0.09595	74,090	8.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			10,523.91000	10.52391	11,041,860	8.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,241.60000	5.24160	5,653,590	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,863.74000	3.86374	3,519,410	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,705.07000	1.70507	1,900,550	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,363.17000	4.36317	3,998,250	10.25	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,744.46000	1.74446	1,542,240	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,349.16000	4.34916	4,697,960	9.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.88	Call			1,763.87000	1.76387	1,560,140	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,318.06000	4.31806	4,665,350	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,783.71000	1.78371	1,578,450	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,287.43000	4.28743	4,633,190	9.17	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												271,075,965.30	3,218	202,68
R2035	On	04/08/2022	Bond Future			11.28080	87.96803	11.17610	88.58439		10.81	66,679,766.74	758	128,98
R2035	On	03/11/2022	Bond Future			11.47120	84.76385	11.36202	85.39017		11.02	0.00	0	3,7
R2035	On	02/02/2023	Bond Future			11.64876	86.17770	11.53482	86.81521		10.53	0.00	0	
R2035	On	04/05/2023	Bond Future			11.78989	83.32567	11.67118	83.97625		10.59	0.00	0	
Total R2035 Future												66,679,766.74	758	132,70
R2035	On	04/08/2022	Bond Future	9.53	Call			0.09000	0.00009	0,030	9.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			10,598.40000	10.59840	11,214,700	9.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1.16000	0.00116	0,430	9.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			1,121.57000	1.12157	838,500	10.98	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,395.02000	1.39502	1,728,310	10.98	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			5,733.94000	5.73394	5,149,140	12.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			297.44000	0.29744	190,750	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,059.37000	3.05937	3,569,040	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			310.01000	0.31001	199,780	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,072.97000	4.07297	4,637,740	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			322.95000	0.32295	209,120	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,961.09000	2.96109	3,463,620	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,465.65000	8.46565	9,081,280	9.49	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			122.52000	0.12252	70,930	10.08	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,010.01000	3.01001	3,516,140	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			80.57000	0.08057	112,130	12.72	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			209.80000	0.20980	129,200	10.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,469.38000	3.46938	4,005,140	10.28	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,464.55000	3.46455	3,872,510	10.74	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,416.33000	1.41633	1,182,220	10.80	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,243.87000	3.24387	3,636,080	10.80	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,610.97000	1.61097	1,355,720	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,673.16000	9.67316	10,280,210	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			243.46000	0.24346	180,900	9.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			6,702.21000	6.70221	7,265,970	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			523.91000	0.52391	409,560	10.08	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			441.08000	0.44108	520,710	13.30	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			1,279.08000	1.27908	1,060,720	10.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.15	Call			1,661.98000	1.66198	1,401,440	10.91		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,897.66000	2.89766	3,263,440	10.91		0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,572.71000	7.57271	7,026,020	13.30		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,275.47000	5.27547	5,787,440	10.08		0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			2,964.56000	2.96456	3,335,630	10.89		0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			63.06000	0.06306	43,790	9.64		0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,636.36000	1.63636	1,378,470	10.90		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,930.97000	2.93097	3,299,400	10.90		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,229.88000	1.22988	1,043,040	9.90		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,033.61000	5.03361	5,484,280	9.90		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,585.11000	1.58511	1,362,540	10.10		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			4,377.92000	4.37792	4,792,860	10.10		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,607.37000	1.60737	1,382,680	10.12		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			845.88000	0.84588	703,180	9.62		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,983.05000	5.98305	6,477,860	9.62		0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			1,191.34000	1.19134	1,008,640	9.87		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,115.11000	5.11511	5,569,920	9.87		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,210.64000	1.21064	1,025,860	9.89		0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			611.31000	0.61131	696,950	12.91		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			435.32000	0.43532	350,480	9.39		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			7,817.52000	7.81752	8,370,190	9.39		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			756.54000	0.75654	625,190	9.55		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,262.39000	6.26239	6,768,550	9.55		0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			815.38000	0.81538	676,510	9.60		0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			4,341.23000	4.34123	4,754,050	10.12		0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			159.34000	0.15934	123,050	9.32		0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			10,728.18000	10.72818	11,329,400	9.32		0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			174.30000	0.17430	135,090	9.33		0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,477.18000	10.47718	11,075,480	9.33		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			190.40000	0.19040	148,090	9.34		0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			5,074.36000	5.07436	5,527,090	9.89		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,933.05000	1.93305	2,168,910	10.99		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,312.23000	4.31223	3,903,630	11.04		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,860.73000	1.86073	2,089,640	11.04		0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			9,364.69000	9.36469	8,812,820	12.91		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			10,228.36000	10.22836	10,823,560	9.34		0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,075.20000	6.07520	6,573,840	9.60		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,168.56000	4.16856	3,766,910	10.99		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,062.08000	1.06208	1,185,320	12.64		0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			2,027.24000	2.02724	1,783,870	10.33		0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			4,856.57000	4.85657	5,263,780	10.33	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,095.34000	2.09534	1,846,530	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,751.47000	4.75147	5,153,240	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,118.22000	2.11822	1,867,600	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,716.73000	4.71673	5,116,690	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			289.71000	0.28971	235,160	9.52	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			11,257.98000	11.25798	11,854,010	9.52	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			736.18000	0.73618	619,230	9.69	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			8,062.04000	8.06204	8,595,670	9.69	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			964.82000	0.96482	820,990	9.81	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			2,141.24000	2.14124	1,888,810	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,682.18000	4.68218	5,080,330	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,991.76000	5.99176	5,538,150	11.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,802.87000	1.80287	1,999,840	11.64	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,812.10000	8.81210	8,284,760	12.64	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,181.67000	7.18167	7,688,420	9.81	0.00	0	
Total R2035 Option												0.00	0	14,85
Total For R2035												66,679,766.74	758	147,60
R2037	On	04/08/2022	Bond Future			11.48002	79.42666	11.39574	79.92406		12.12	26,210,797.80	330	139,17
R2037	On	03/11/2022	Bond Future			11.65957	80.58506	11.57184	81.09058		11.77	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.82689	77.67288	11.73548	78.18758		11.88	0.00	0	
R2037	On	04/05/2023	Bond Future			11.96915	79.16165	11.87400	79.68706		11.38	0.00	0	
Total R2037 Future												26,210,797.80	330	141,17
R2037	On	04/08/2022	Bond Future	11.95	Put			317.48000	0.31748	397,680	13.44	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			265.84000	0.26584	183,110	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,225.04000	3.22504	3,639,710	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			771.16000	0.77116	588,170	12.06	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			254.61000	0.25461	174,640	11.55	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,883.89000	1.88389	2,198,300	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,344.73000	1.34473	1,081,930	12.37	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,201.08000	1.20108	1,435,680	12.37	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			3,276.43000	3.27643	3,693,860	11.55	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			3,505.41000	3.50541	3,088,210	13.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1.73000	0.00173	0,780	10.63	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			8,267.79000	8.26779	8,764,240	10.63	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			243.72000	0.24372	166,470	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,328.23000	3.32823	3,748,380	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,058.14000	3.05814	3,357,350	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,530.16000	1.53016	1,328,130	11.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.30	Put		3,127.65000	3.12765	3,431,140	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,554.87000	1.55487	1,350,700	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,092.75000	3.09275	3,394,100	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,579.80000	1.57980	1,373,490	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,260.77000	1.26077	1,107,500	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,286.58000	5.28658	5,648,010	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,223.30000	1.22330	1,073,260	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,371.12000	5.37112	5,735,780	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,242.05000	1.24205	1,090,400	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,328.83000	5.32883	5,691,880	11.39	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,153.55000	5.15355	5,487,790	11.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,949.77000	1.94977	1,757,140	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,116.62000	5.11662	5,449,400	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,905.96000	1.90596	1,716,260	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,190.67000	5.19067	5,526,380	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,927.80000	1.92780	1,736,630	11.00	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											26,210,797.80	330	143,42
R2040	On	04/08/2022	Bond Future			11.60278	80.93186	11.51335	81.49572	12.79	14,567,734.80	180	124,08
R2040	On	03/11/2022	Bond Future			11.77782	82.11231	11.68476	82.68523	12.42	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			11.94119	78.97534	11.84425	79.55863	12.56	0.00	0	
R2040	On	04/05/2023	Bond Future			12.08016	80.48952	11.97933	81.08480	12.04	0.00	0	
Total R2040 Future											14,567,734.80	180	128,54
R2040	On	04/08/2022	Bond Future	9.70	Call		0.03000	0.00003	0,010	11.47	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,905.90000	12.90590	13,469,740	11.47	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		50.79000	0.05079	28,880	11.44	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		296.64000	0.29664	200,050	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,320.13000	3.32013	3,787,400	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,609.24000	4.60924	4,104,520	14.27	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,476.72000	5.47672	6,018,670	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		271.88000	0.27188	181,710	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		201.64000	0.20164	260,780	14.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		3,429.84000	3.42984	3,903,530	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		284.07000	0.28407	190,720	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,374.75000	3.37475	3,845,260	11.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,669.74000	1.66974	1,440,710	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,399.70000	3.39970	3,743,590	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,164.08000	1.16408	984,940	12.02	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,256.09000	4.25609	4,649,870	12.02	0.00	0	

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	11.39	Call		1,617.30000	1.61730	1,393,060	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,475.47000	3.47547	3,824,150	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,643.40000	1.64340	1,416,770	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,437.43000	3.43743	3,783,720	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,846.59000	5.84659	5,399,170	14.23	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		928.04000	0.92804	1,053,540	14.23	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		357.97000	0.35797	283,590	11.12	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,838.71000	6.83871	7,337,250	11.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		473.19000	0.47319	380,770	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		6,259.26000	6.25926	6,739,760	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Call		1,916.91000	1.91691	1,666,350	12.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		3,073.80000	3.07380	3,396,160	12.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,866.74000	5.86674	6,287,710	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,239.37000	1.23937	1,075,180	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,820.55000	5.82055	6,239,650	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		6,744.38000	6.74438	7,198,020	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		942.83000	0.94283	807,910	11.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		6,591.77000	6.59177	7,040,140	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,199.69000	1.19969	1,039,240	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,913.20000	5.91320	6,336,040	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,219.44000	1.21944	1,057,120	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,107.11000	2.10711	2,316,750	13.23	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		205.61000	0.20561	166,190	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,372.77000	11.37277	11,916,640	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		219.54000	0.21954	177,860	11.14	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		11,164.43000	11.16443	11,706,040	11.14	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		892.89000	0.89289	763,240	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,504.05000	4.50405	4,135,050	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,164.85000	2.16485	2,379,140	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,619.16000	4.61916	4,245,510	13.23	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,515.88000	5.51588	5,890,930	11.75	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,265.19000	2.26519	2,036,730	11.80	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,320.95000	5.32095	5,687,770	11.80	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		828.49000	0.82849	717,190	11.02	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		7,818.78000	7.81878	8,275,470	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,096.52000	2.09652	1,879,580	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,595.47000	5.59547	5,973,810	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		333.15000	0.33315	280,050	10.84	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,555.70000	5.55570	5,932,390	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,143.94000	2.14394	1,923,710	11.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	13.45	Call		9,287.47000	9.28747	8,809,550	14.41	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,266.05000	1.26605	1,383,410	14.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		2,120.30000	2.12030	1,901,710	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,341.15000	12.34115	12,883,330	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		8,833.73000	8.83373	9,317,710	11.02	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,110.35000	1.11035	971,760	11.22	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		6,552.44000	6.55244	6,135,270	13.34	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,015.06000	2.01506	2,193,170	13.34	0.00	0	40
Total R2040 Option											0.00	0	11,50
Total For R2040											14,567,734.80	180	140,12
R2044	On	04/08/2022	Bond Future			11.60831	77.79153	11.51877	78.36465	13.51	10,890,814.20	140	88,30
R2044	On	03/11/2022	Bond Future			11.77417	78.92614	11.68102	79.50846	13.12	0.00	0	
R2044	On	02/02/2023	Bond Future			11.92863	75.86125	11.83165	76.45408	13.30	0.00	0	
R2044	On	04/05/2023	Bond Future			12.05956	77.31586	11.95877	77.92080	12.75	0.00	0	
Total R2044 Future											10,890,814.20	140	88,30
R2044	On	04/08/2022	Bond Future	11.08	Call		334.51000	0.33451	227,970	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,248.39000	3.24839	3,714,970	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		348.71000	0.34871	238,680	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,194.17000	3.19417	3,657,260	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		363.41000	0.36341	249,800	12.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,140.55000	3.14055	3,600,060	12.76	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,679.33000	1.67933	1,447,730	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,481.89000	3.48189	3,832,610	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,706.09000	1.70609	1,472,060	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,443.30000	3.44330	3,791,590	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		267.39000	0.26739	208,150	11.55	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		7,603.98000	7.60398	8,127,060	11.55	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,425.17000	1.42517	1,217,850	12.86	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		3,886.20000	3.88620	4,261,200	12.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,652.80000	1.65280	1,423,640	12.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,520.80000	3.52080	3,873,960	12.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,784.70000	5.78470	6,204,510	12.51	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,342.99000	1.34299	1,168,020	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,738.51000	5.73851	6,156,370	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,364.40000	1.36440	1,187,480	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,692.41000	5.69241	6,108,320	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,321.58000	1.32158	1,148,560	12.51	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,619.57000	5.61957	6,000,260	12.43	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,202.19000	2.20219	1,976,250	12.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2044	On	04/05/2023	Bond Future	11.42	Put			5,578.95000	5.57895	5,957,950	12.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,226.75000	2.22675	1,999,130	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,538.56000	5.53856	5,915,880	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			2,177.77000	2.17777	1,953,520	12.43	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												10,890,814.20	140	91,53
R2048	On	04/08/2022	Bond Future			11.55365	80.97181	11.46396	81.56024		13.27	0.00	0	200,79
R2048	On	03/11/2022	Bond Future			11.71797	77.72894	11.62457	78.32681		13.60	0.00	0	
R2048	On	02/02/2023	Bond Future			11.87091	79.02556	11.77362	79.63414		13.04	0.00	0	
R2048	On	04/05/2023	Bond Future			11.99239	76.10076	11.89133	76.72178		13.22	0.00	0	
Total R2048 Future												0.00	0	200,79
R2048	On	04/08/2022	Bond Future	10.99	Call			320.73000	0.32073	218,650	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,565.74000	3.56574	4,052,090	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			334.44000	0.33444	228,950	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,508.54000	3.50854	3,991,480	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			10.31000	0.01031	5,100	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			7,637.95000	7.63795	8,221,170	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			214.74000	0.21474	140,620	12.64	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,102.79000	4.10279	4,617,100	12.64	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			307.43000	0.30743	208,690	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,623.45000	3.62345	4,113,140	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			8,415.70000	8.41570	9,001,650	11.66	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.02000	0.00002	0,010	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			13,381.29000	13.38129	13,969,710	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			2.03000	0.00203	0,880	11.61	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			9,209.02000	9.20902	9,796,300	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			4.59000	0.00459	2,110	11.66	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,607.83000	1.60783	1,379,200	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,683.63000	3.68363	4,052,870	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,634.48000	1.63448	1,403,320	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,642.78000	3.64278	4,009,490	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,581.59000	1.58159	1,355,490	13.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,724.99000	3.72499	4,096,760	13.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,967.00000	5.96700	6,402,620	12.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,316.30000	1.31630	1,141,320	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,918.59000	5.91859	6,352,190	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,273.52000	1.27352	1,102,570	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,015.73000	6.01573	6,453,360	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,294.81000	1.29481	1,121,850	12.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		2,168.58000	2.16858	1,941,270	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,790.34000	5.79034	6,184,050	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,193.55000	2.19355	1,964,490	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,748.13000	5.74813	6,140,090	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,218.42000	2.21842	1,987,610	12.83	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,705.91000	5.70591	6,096,120	12.83	0.00	0	
Total R2048 Option											0.00	0	5,85
Total For R2048											0.00	0	206,64
R209	On	04/08/2022	Bond Future			11.32178	67.41467	11.22214	67.92357	12.20	6,741,467.00	100	23,25
R209	On	03/11/2022	Bond Future			11.49232	65.25259	11.38882	65.76963	12.42	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.64704	66.34169	11.53955	66.86799	11.91	0.00	0	
R209	On	04/05/2023	Bond Future			11.77568	64.45896	11.66409	64.99601	11.96	0.00	0	
Total R209 Future											6,741,467.00	100	27,81
R209	On	04/08/2022	Bond Future	10.59	Put		3,480.08000	3.48008	3,942,230	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		105.55000	0.10555	62,660	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,578.96000	3.57896	4,044,970	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		111.15000	0.11115	66,360	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,529.37000	3.52937	3,993,480	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		116.98000	0.11698	70,230	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,711.63000	1.71163	1,942,390	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		355.26000	0.35526	276,640	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,045.02000	5.04502	5,483,440	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,082.32000	1.08232	904,070	12.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,044.27000	3.04427	3,380,910	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		7.28000	0.00728	4,740	11.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		12,124.18000	12.12418	12,638,680	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		17.64000	0.01764	11,870	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,978.25000	2.97825	3,310,560	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,266.81000	2.26681	1,980,530	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,139.84000	1.13984	955,110	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,565.03000	10.56503	11,076,300	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		83.94000	0.08394	60,360	10.81	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		7,621.06000	7.62106	8,114,520	10.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,077.73000	3.07773	3,416,520	12.11	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,101.25000	1.10125	920,850	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,898.15000	3.89815	3,522,620	13.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		927.48000	0.92748	1,068,990	13.68	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,120.52000	1.12052	937,950	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,011.21000	3.01121	3,345,680	12.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.80	Put		4,723.35000	4.72335	5,108,750	11.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		901.42000	0.90142	763,900	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,799.09000	4.79909	5,187,870	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		916.78000	0.91678	777,580	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,761.02000	4.76102	5,148,120	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		932.47000	0.93247	791,570	11.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,667.64000	1.66764	1,473,180	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,430.33000	4.43033	4,772,920	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,629.55000	1.62955	1,438,100	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,495.03000	4.49503	4,840,630	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,648.54000	1.64854	1,455,580	11.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,462.59000	4.46259	4,806,680	11.61	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											6,741,467.00	100	53,81
R210	On	04/08/2022	Bond Future			224.40908	224.40908	224.70652	224.70652		0.00	0	1,00
R210	On	03/11/2022	Bond Future			224.75922	224.75922	225.06344	225.06344		0.00	0	
R210	On	02/02/2023	Bond Future			228.55734	228.55734	228.86889	228.86889		0.00	0	
R210	On	04/05/2023	Bond Future			229.89906	229.89906	230.21894	230.21894		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.83217	82.05839	10.72748	82.55368	9.26	0.00	0	29,90
R213	On	03/11/2022	Bond Future			11.03688	79.71581	10.92729	80.21920	9.38	0.00	0	
R213	On	02/02/2023	Bond Future			11.22754	81.04503	11.11265	81.55757	9.03	0.00	0	
R213	On	04/05/2023	Bond Future			11.37803	79.04429	11.25769	79.56745	9.08	0.00	0	
Total R213 Future											0.00	0	29,90
R213	On	04/08/2022	Bond Future	9.88	Call		36.75000	0.03675	19,300	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,196.90000	4.19690	4,674,740	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		38.89000	0.03889	20,550	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,148.34000	4.14834	4,625,290	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		41.13000	0.04113	21,860	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,099.93000	4.09993	4,575,950	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		315.47000	0.31547	243,470	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,844.04000	4.84404	5,275,430	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		515.56000	0.51556	410,110	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,012.15000	4.01215	4,410,090	8.90	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		744.90000	0.74490	606,250	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		32.52000	0.03252	22,450	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,909.94000	8.90994	9,403,260	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		38.68000	0.03868	26,900	8.61	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.19	Put		8.59983000	8.59983	9,091,440	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		218.05000	0.21805	164,550	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,269.33000	3.26933	3,628,230	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,336.13000	3.33613	3,698,940	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		773.78000	0.77378	631,260	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,302.62000	3.30262	3,663,490	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		788.50000	0.78850	644,010	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,443.77000	5.44377	5,893,660	8.57	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put		3,369.86000	3.36986	3,734,600	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		759.25000	0.75925	618,670	9.08	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		731.13000	0.73113	612,540	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,815.84000	4.81584	5,209,790	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		884.59000	0.88459	748,180	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,398.31000	4.39831	4,774,440	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call		497.92000	0.49792	409,300	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,642.63000	5.64263	6,066,550	8.31	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		707.30000	0.70730	591,600	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,887.67000	4.88767	5,284,510	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		719.15000	0.71915	602,010	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,851.67000	4.85167	5,247,070	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		997.87000	0.99787	849,110	8.64	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		4,133.71000	4.13371	4,497,490	8.64	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,531.92000	5.53192	5,132,660	10.32	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		848.59000	0.84859	961,870	10.32	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		104.08000	0.10408	80,520	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,509.95000	9.50995	9,998,930	8.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,960.11000	3.96011	4,288,420	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,675.59000	1.67559	1,479,340	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,932.65000	3.93265	4,259,560	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,640.04000	1.64004	1,446,590	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,987.70000	3.98770	4,317,410	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,657.76000	1.65776	1,462,910	8.92	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	35,20
R214	On	04/08/2022	Bond Future			11.59404	64.35951	11.49939	64.85395	13.31	1,197,279,964.53	18,603	50,44
R214	On	03/11/2022	Bond Future			11.75944	62.01184	11.66113	62.51418	13.62	2,170,414.40	35	8
R214	On	02/02/2023	Bond Future			11.91331	63.04614	11.81116	63.55744	13.08	0.00	0	
R214	On	04/05/2023	Bond Future			12.03599	60.95603	11.93009	61.47774	13.21	0.00	0	
Total R214 Future											1,199,450,378.93	18,638	50,52

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/08/2022	Bond Future	10.97	Call		181.19000	0.18119	115,640	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,065.61000	3.06561	3,494,500	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		189.43000	0.18943	121,450	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,017.44000	3.01744	3,443,900	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		197.95000	0.19795	127,490	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,969.61000	2.96961	3,393,590	12.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,302.16000	1.30216	1,109,580	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,935.78000	2.93578	3,245,540	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,323.31000	1.32331	1,128,630	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,903.36000	2.90336	3,211,020	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,281.07000	1.28107	1,090,590	13.40	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,968.32000	2.96832	3,280,180	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,913.83000	4.91383	5,285,230	12.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,007.64000	1.00764	866,090	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,874.84000	4.87484	5,244,590	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,024.34000	1.02434	881,140	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,836.08000	4.83608	5,204,180	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		991.11000	0.99111	851,210	12.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,731.67000	1.73167	1,541,930	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,666.77000	4.66677	4,998,740	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,751.46000	1.75146	1,560,260	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,633.17000	4.63317	4,963,680	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,771.38000	1.77138	1,578,720	12.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,599.77000	4.59977	4,928,820	12.85	0.00	0	
Total R214 Option											0.00	0	
Total For R214										1,199,450,378.93	18,638	50,52	
Total for Bond										2,408,394,197.40	31,139	1,395,82	
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	

Contract 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 ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			803.98600	803.98600	808.56200	808.56200				0.00	0	1,1
GOVI On 03/11/2022 GOVI			815.79900	815.79900	820.45100	820.45100				0.00	0	
GOVI On 02/02/2023 GOVI			829.36700	829.36700	834.10300	834.10300				0.00	0	
GOVI On 04/05/2023 GOVI			845.12800	845.12800	849.96400	849.96400				0.00	0	
Total GOVI Future										0.00	0	1,11
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			107,180.00000	10.71800	152,940,000			0.00	0	
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			106,980.00000	10.69800	152,740,000			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			107,080.00000	10.70800	152,840,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	46,110,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			310.00000	0.03100	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	Put		0.00000	0.00000	46,210,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		210.00000	0.02100	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	46,310,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		410.00000	0.04100	0,000		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		167,170.00000	16.71700	214,530,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		167,270.00000	16.72700	214,630,000		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		167,370.00000	16.73700	214,730,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		29,160.00000	2.91600	77,520,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		28,960.00000	2.89600	77,320,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		29,060.00000	2.90600	77,420,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		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			813.60800	813.60800	815.53300	815.53300		0.00	0	
AL37	On	03/11/2022	Index Future			825.56300	825.56300	827.52500	827.52500		0.00	0	
AL37	On	02/02/2023	Index Future			839.29300	839.29300	841.29500	841.29500		0.00	0	
AL37	On	04/05/2023	Index Future			855.24300	855.24300	857.29200	857.29200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			917.59200	917.59200	922.96400	922.96400		0.00	0	
AL7T	On	03/11/2022	Index Future			931.07500	931.07500	936.53500	936.53500		0.00	0	
AL7T	On	02/02/2023	Index Future			946.55900	946.55900	952.11900	952.11900		0.00	0	
AL7T	On	04/05/2023	Index Future			964.54800	964.54800	970.22300	970.22300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			815.20900	815.20900	819.82300	819.82300		0.00	0	13
ALBI	On	03/11/2022	Index Future			827.18800	827.18800	831.87700	831.87700		0.00	0	
ALBI	On	02/02/2023	Index Future			840.94500	840.94500	845.72000	845.72000		0.00	0	
ALBI	On	04/05/2023	Index Future			856.92700	856.92700	861.80100	861.80100		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			321.42600	321.42600	321.75900	321.75900		0.00	0	73

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	03/11/2022			326.22800	326.22800	326.56900	326.56900			0.00	0	
IGOV	On	02/02/2023			331.73100	331.73100	332.08100	332.08100			0.00	0	
IGOV	On	04/05/2023			338.11200	338.11200	338.47200	338.47200			0.00	0	
Total IGOV Future											0.00	0	77
Total For IGOV											0.00	0	77
Total for Index											0.00	0	91
JIBAR	f	On	20/07/2022		5.04500	94.95500	5.03500	94.96500			0.00	0	
JIBAR	f	On	17/08/2022		5.71000	94.29000	5.70000	94.30000			0.00	0	
JIBAR	f	On	21/09/2022		5.84500	94.15500	5.83500	94.16500			0.00	0	
JIBAR	f	On	19/10/2022		6.39000	93.61000	6.36000	93.64000			0.00	0	
JIBAR	f	On	16/11/2022		6.48000	93.52000	6.45000	93.55000			0.00	0	
JIBAR	f	On	21/12/2022		6.97500	93.02500	6.91500	93.08500			0.00	0	
JIBAR	f	On	15/03/2023		7.47000	92.53000	7.41000	92.59000			0.00	0	
JIBAR	f	On	21/06/2023		7.94500	92.05500	7.87500	92.12500			0.00	0	
JIBAR	f	On	20/09/2023		8.15000	91.85000	8.06500	91.93500			0.00	0	
JIBAR	f	On	20/12/2023		8.23000	91.77000	8.17000	91.83000			0.00	0	
JIBAR	f	On	20/03/2024		8.42500	91.57500	8.35500	91.64500			0.00	0	
JIBAR	f	On	19/06/2024		8.45500	91.54500	8.40500	91.59500			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 :										2,408,394,197.40	31,139	1,398,16	
ABCPI	On	07/12/2023	Spot Bond		2.14700	322.65845	2.14700	322.53401			614,042,000,000.00	286,000,000	143,000,00
Total ABCPI3 SPOT											614,042,000,000.00	286,000,000	143,000,00
Total For ABCPI3											614,042,000,000.00	286,000,000	143,000,00
ABF00	On	13/09/2026	Spot Bond				0.00000	100.28689			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF00	On	18/07/2024	Spot Bond				0.00000	101.77866			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF00	On	30/06/2026	Spot Bond		9.65000	100.02575	9.65000	100.00000			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF00	On	30/06/2031	Spot Bond		11.86500	86.28776	11.86500	86.26059			0.00	0	
Total ABF005 SPOT											0.00	0	

Contract 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 ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.55106				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.23586				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.11722				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.96906				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.04792				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.93383				0.00	240,000,000	120,000,000
Total ABFN23 SPOT										0.00	240,000,000	120,000,000
Total For ABFN23										0.00	240,000,000	120,000,000
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.09552				0.00	80,000,000	40,000,000
Total ABFN25 SPOT										0.00	80,000,000	40,000,000
Total For ABFN25										0.00	80,000,000	40,000,000
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.44391				0.00	180,000,000	90,000,000
Total ABFN26 SPOT										0.00	180,000,000	90,000,000
Total For ABFN26										0.00	180,000,000	90,000,000
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.16445				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.11121				0.00	200,000,000	100,000,000
Total ABFN29 SPOT										0.00	200,000,000	100,000,000
Total For ABFN29										0.00	200,000,000	100,000,000
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.43420				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN33 On 15/11/2023 Spot Bond					0.00000	100.92912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.07254				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.09166				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.67647				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.99987				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.24430				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.39460				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.21680				0.00	120,000,000	60,000,00
Total ABFN41 SPOT										0.00	120,000,000	60,000,00
Total For ABFN41										0.00	120,000,000	60,000,00
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.84514				0.00	80,000,000	40,000,00
Total ABFN42 SPOT										0.00	80,000,000	40,000,00
Total For ABFN42										0.00	80,000,000	40,000,00
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.14578				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.17518				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.19623				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.10061				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.68208				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.58917				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.17874				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.64296				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.04424				0.00	300,000,000	150,000,000
Total ABFN51 SPOT										0.00	300,000,000	150,000,000
Total For ABFN51										0.00	300,000,000	150,000,000
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.83974				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.64713				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.66910				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.68745				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.04003				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.04182				0.00	0	
Total ABGN02 SPOT										0.00	0	

Contract 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 ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.04280				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.27308				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.78510				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.58008				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.04778				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.99998				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.80000	6.80000	6.80000	153.46584				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.88298	100.00000	41.77710				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	161.94104				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	214.49596				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	235.65790				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.51000	7.51000	7.51000	102.70698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.79000	8.79000	8.79000	106.46929				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.04000	102.62387	6.04000	102.60726				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.48000	106.91992	8.48000	106.89579				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.20000	107.41776	9.20000	107.39151				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.48000	106.50557	6.48000	106.48711				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.24500	101.13550	9.24500	101.11067			10,224,970,000,000.00	1,106,000,000	553,000,000	
Total ABS7 SPOT									10,224,970,000,000.00	1,106,000,000	553,000,000	
Total For ABS7									10,224,970,000,000.00	1,106,000,000	553,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.29978	100.00000	14.26830				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.25800	326.65295	1.25800	326.53482			188,700,000,000.00	150,000,000	75,000,000	
Total ABSI2 SPOT									188,700,000,000.00	150,000,000	75,000,000	
Total For ABSI2									188,700,000,000.00	150,000,000	75,000,000	
ABX01 On 10/07/2024 Spot Bond			11.66500	11.66500	11.66500	98.41297				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.19769				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.19233				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.11387				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.19212				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.19212				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.19673				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.19673				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.85407				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.32149				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.18352				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.75463				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.71857				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.93738				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.67513				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.54304				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.79030				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.27321				0.00	10,400,000	2,600,00
Total AGT01 SPOT										0.00	10,400,000	2,600,00
Total For AGT01										0.00	10,400,000	2,600,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.28674				0.00	17,600,000	4,400,00
Total AGT02 SPOT										0.00	17,600,000	4,400,00
Total For AGT02										0.00	17,600,000	4,400,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.98518				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.81005				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.13900				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.17816				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.09000	98.97399	9.09000	98.94969				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.23712				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.43358				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.67901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.03577				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.67635				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.04500	105.46548	8.04500	105.44251				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.64022				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.70730				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.74855				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.46151				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.68645				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.06605				0.00	40,000,000	20,000,000
Total AHF6A2 SPOT										0.00	40,000,000	20,000,000
Total For AHF6A2										0.00	40,000,000	20,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	100.70720				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.74843				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.03639				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.80231				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.88423				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.72782				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.71236				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.76904				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.74946				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.57775				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.06717				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.20000	104.69269	8.20000	104.66970				0.00	0	10,914,000.00
Total AIR02 SPOT										0.00	0	10,914,000.00
Total For AIR02										0.00	0	10,914,000.00
AIR04 On 29/05/2024 Spot Bond			8.64700	101.85640	8.64700	101.83297				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71000	87.59687	12.71000	87.56754				0.00	0	
Total AIR05 SPOT										0.00	0	

Contract 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 AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.55000	193.12835	5.55000	193.03627				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.77684				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.01733				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.13628				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.30838				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.17596				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.77968				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.04517				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.88000	250.16054	4.88000	250.04569				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.38000	218.16441	5.38000	218.06134				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.39000	205.05892	4.39000	204.96746				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.81000	119.04514	4.81000	118.99054				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.39973				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.56665				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.21027				0.00	200,000,000	100,000,000
Total ASN264 SPOT										0.00	200,000,000	100,000,000
Total For ASN264										0.00	200,000,000	100,000,000
ASN274 On 20/06/2023 Spot Bond					0.00000	100.16845				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.74272				0.00	3,511,000,000	892,000,000
Total ASN278 SPOT										0.00	3,511,000,000	892,000,000
Total For ASN278										0.00	3,511,000,000	892,000,000
ASN279 On 20/08/2048 Spot Bond					0.00000	100.77666				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.70524				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.32058				0.00	2,960,000,000	752,000,000
Total ASN286 SPOT										0.00	2,960,000,000	752,000,000
Total For ASN286										0.00	2,960,000,000	752,000,000
ASN291 On 26/09/2023 Spot Bond					0.00000	100.01659				0.00	992,000,000	252,000,000
Total ASN291 SPOT										0.00	992,000,000	252,000,000
Total For ASN291										0.00	992,000,000	252,000,000
ASN300 On 20/12/2023 Spot Bond					0.00000	100.18190				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.89309				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	112.52166				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.99500	4.99500	4.99500	104.18157				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.33231				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.37383				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.87943				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.63543				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.92000	117.45448	4.92000	117.40026				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.18454				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.16972				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.34380				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.17781				0.00	0	
Total ASN354 SPOT										0.00	0	

Contract 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 ASN354									0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.17781			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.57408			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.40466			0.00	0	
Total ASN369 SPOT									0.00	0	
Total For ASN369									0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.35160			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.84354			0.00	0	
Total ASN374 SPOT									0.00	0	
Total For ASN374									0.00	0	
ASN380 On 06/11/2023 Spot Bond					0.00000	102.19926			0.00	0	
Total ASN381 SPOT									0.00	0	
Total For ASN381									0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.26935			0.00	0	
Total ASN383 SPOT									0.00	0	
Total For ASN383									0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.26935			0.00	0	
Total ASN384 SPOT									0.00	0	
Total For ASN384									0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.51565			0.00	0	
Total ASN386 SPOT									0.00	0	
Total For ASN386									0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.55204			0.00	0	100,000,00
Total ASN388 SPOT									0.00	0	100,000,00
Total For ASN388									0.00	0	100,000,00
ASN390 On 20/11/2022 Spot Bond					0.00000	100.70762			0.00	0	
Total ASN395 SPOT									0.00	0	
Total For ASN395									0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.23084			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.17507				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.20197				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2022 Spot Bond					0.00000	100.42358				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	103.59531				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.13188				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.13537				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.19275				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	100.66571				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN455 On 21/12/2026 Spot Bond					0.00000	103.53766				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.11945				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46 On 17/07/2023 Spot Bond					0.00000	101.12929				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	103.87758				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	103.58282				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.91546				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.06333				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.88847				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.33721				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	104.90400				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	103.49324				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.83598				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.25789				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.25789				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract 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 ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.46267				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.48500	95.04399	10.48500	95.01745			46,134,000,000.00	4,400,000	1,100,00	
Total ASN508 SPOT									46,134,000,000.00	4,400,000	1,100,00	
Total For ASN508									46,134,000,000.00	4,400,000	1,100,00	
ASN50: On 21/12/2026 Spot Bond			9.66500	94.92735	9.66500	94.90287			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.21500	93.69363	10.21500	93.66813			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.21500	93.69363	10.21500	93.66813			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	103.77383	9.10000	103.74816			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	104.58859	11.05000	104.55752			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	104.56791	11.00000	104.53699			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	104.36116	10.50000	104.33166			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	104.36116	10.50000	104.33166			0.00	0		
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN54: On 02/04/2026 Spot Bond					0.00000	99.92177			0.00	0		
Total ASN540 SPOT									0.00	0		
Total For ASN540									0.00	0		
ASN54: On 31/01/2030 Spot Bond					0.00000	100.95602			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.79513				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.40252	10.60000	104.37273				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.15325	10.47000	104.31934				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.38184	10.55000	104.35220				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.67071				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.17576				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.44501				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.06056				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.16976				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.41561				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.49560				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.53096				0.00	4,000,000,000	2,000,000,000
Total ASN587 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ASN587										0.00	4,000,000,000	2,000,000,000
ASN59: On 31/01/2023 Spot Bond			9.22000	103.83147	9.22000	103.80562				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.81285				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.23229				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.04584				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.11465				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.68685				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.96454				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.15339				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.03585				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.05571				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.16709				0.00	0	
Total ASN614 SPOT										0.00	0	

Contract 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 ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.80009				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.06668				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.15910				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.69229				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.92573				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.19935				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.21676				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.50159				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.16849				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.34509				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.85904				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.99956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.64924				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.75444				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.92402				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.01859				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.20847				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.21650				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.69413				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.24318				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.01658				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.09528				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.36232				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.08169				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.18971				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.19105				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.17241				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.90183				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.09428				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.81123				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.99955				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.36151				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN718 SPOT										0.00	0	

Contract 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 ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.32443				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	101.22946				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.46913				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.05895				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.63577				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.18300				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.18568				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.99662				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	101.00337				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.20539				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.19472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.91884	9.91884	9.91884	102.31239				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.36168				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.97277				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.13763				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.99550				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.99709				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.30248				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.14771				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.32337				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.87522				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.36159				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82(On 02/04/2026 Spot Bond					0.00000	99.92724				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.86765				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.85880				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	102.12735				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.85988				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.68990				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.68537				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.56860				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.34776				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.34776				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond					0.00000	101.39649				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83(On 20/06/2026 Spot Bond					0.00000	100.24797				0.00	0	
Total ASN837 SPOT										0.00	0	

Contract 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 ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.17029				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.16074				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.16074				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.21541				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	102.61413				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.93119				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.94002				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.96652				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.19857				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.19013				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.18309				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.18859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.72118				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.62667				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.51858				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.95510				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.71751				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.38313				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.38313				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.32353				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.29124				0.00	0	1,000,000.00
Total ASN867 SPOT										0.00	0	1,000,000.00
Total For ASN867										0.00	0	1,000,000.00
ASN867 On 14/06/2027 Spot Bond					0.00000	100.29124				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN869 On 30/09/2027 Spot Bond					0.00000	100.31955				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.24555				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.15623				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN877 On 27/09/2022 Spot Bond					0.00000	100.05053				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.97879				0.00	100,000,000	50,000,000
Total BAW22 SPOT										0.00	100,000,000	50,000,000
Total For BAW22										0.00	100,000,000	50,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	100.68645				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.37500	99.83870	7.37500	99.81894				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.82676				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.41099				0.00	0	100,000,000
Total BAW36 SPOT										0.00	0	100,000,000
Total For BAW36										0.00	0	100,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.40000	9.40000	9.40000	101.26747				0.00	0	
Total BAYA67 SPOT										0.00	0	

Contract 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 BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.27500	12.27500	12.27500	102.70411				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.42732				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.96500				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.72658				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.10703				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.60886				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.66181				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.24338				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.11513				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.99891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.99894				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.04997				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.15649				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.04461				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.95431				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.15895				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	99.99953				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.99957				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.99889				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.27501				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99923				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.99975				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.13230				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.27825				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.99927				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.22000	9.22000	9.22000	96.73987				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.05849				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.73398				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.41256				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.74883				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.28156				0.00	0	
Total BDX35 SPOT										0.00	0	

Contract 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 BDX35									0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.73530			0.00	0	
Total BDX36 SPOT									0.00	0	
Total For BDX36									0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.03624			0.00	0	
Total BDX37 SPOT									0.00	0	
Total For BDX37									0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.53609			0.00	0	
Total BDX39 SPOT									0.00	0	
Total For BDX39									0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.43432			0.00	0	
Total BDX40 SPOT									0.00	0	
Total For BDX40									0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.19000	104.40568	8.19000	104.38258		1,474,200,000,000.00	180,000,000	90,000,00	
Total BGL07 SPOT								1,474,200,000,000.00	180,000,000	90,000,00	
Total For BGL07								1,474,200,000,000.00	180,000,000	90,000,00	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.61232			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.53133			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.47392			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.33038			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.27867			0.00	0	4,390,000,00
Total BGT01 SPOT									0.00	0	4,390,000,00
Total For BGT01									0.00	0	4,390,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.13054			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.94000	104.63607	6.94000	104.61668				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.62476				0.00	0	5,000,000,00
Total BID13 SPOT										0.00	0	5,000,000,00
Total For BID13										0.00	0	5,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.88095				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.20161				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.08860				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.09168				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.17284				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.51969				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.57600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.70800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.30500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

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 06/07/2026 Spot Bond					0.00000	42.51300				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	101.26644				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.59999				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.25928				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.25096				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.96067				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.72771				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.41064				0.00	0	547,000,00
Total BPPF20 SPOT										0.00	0	547,000,00
Total For BPPF20										0.00	0	547,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.87927				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.70730				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.99087				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract 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 BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.45370				0.00	0	200,000,00
Total BPPF27 SPOT										0.00	0	200,000,00
Total For BPPF27										0.00	0	200,000,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.87392				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.90552				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.62161				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.87014				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.80278				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.01792				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.06435				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.72409				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	100.90746				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.71500	103.81030	8.71500	103.78610				0.00	0	3,970,000,00

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 CCT01 SPOT										0.00	0	3,970,000,00
Total For CCT01										0.00	0	3,970,000,00
CCT02 On 12/06/2024 Spot Bond			8.96500	105.23343	8.96500	105.20821				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.56500	106.96949	9.56500	106.94233				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.98500	10.98500	10.98500	102.86455				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.36334				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.73821				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.78403				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.52691				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.61658				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.50746	4.77000	104.29700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.10715				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.95500	107.02371	7.95500	107.00103				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	110.29090	8.70700	109.46300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.22017				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.18201				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.57433				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.26034	10.98000	102.23065				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.52500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.61819	6.50000	107.89700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.88900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.18188				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.77331				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.76720				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.25000	151.59786	5.25000	151.52653				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.69000	149.98010	5.69000	149.90776				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.81683				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			7.20000	104.02098	7.20000	104.00058				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.68245				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.60000	108.10541	7.60000	108.08350				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.06857				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.46415				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.54057				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	101.11472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.31386				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.28059				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.61726				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.95553				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.84709	9.96000	102.81960				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.63245	10.01000	101.60547				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.72400				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	99.97371	9.60000	100.00000				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.31072				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.61886				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.78645	9.20000	102.76100				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	101.53597				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.31749				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.59212				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.80325				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.31072				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.19544				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.29629				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.44500	104.43508	10.44500	104.40570				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.64730				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.11263				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.46342				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	146.80300				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract 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 CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.87484				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.91500	103.92337	9.91500	103.89560				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.96500	102.78846	9.96500	102.76130				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.05500	101.64941	10.05500	101.62232				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.39186				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.79278				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.80685				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.70440				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.61079				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	120.11300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.85972				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.21115	10.19000	101.24454				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.91500	102.04282	9.91500	102.01599				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.18117				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.79852				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.30277				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.44898				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.81215				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.14500	100.87108	10.14500	100.84396				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.84682				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.81623				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond					0.00000	100.27533				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.21145				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.24692				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.92411				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.84964				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.27879				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.26187				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.55284				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.75310				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.36907				0.00	340,000,000	170,000,000
Total CLN587 SPOT										0.00	340,000,000	170,000,000
Total For CLN587										0.00	340,000,000	170,000,000
CLN589 On 18/06/2024 Spot Bond					0.00000	100.18129				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.33558				0.00	0	
Total CLN590 SPOT										0.00	0	

Contract 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.03394				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	154.00362	3.67000	124.08805				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.88784				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.15145				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.69439				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	100.90458				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.92788				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.34091				0.00	100,000,000	50,000,000
Total CLN599 SPOT										0.00	100,000,000	50,000,000
Total For CLN599										0.00	100,000,000	50,000,000
CLN600 On 18/06/2024 Spot Bond					0.00000	100.18129				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.18129				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.82600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.48786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.86058				0.00	300,000,000	150,000,000
Total CLN604 SPOT										0.00	300,000,000	150,000,000
Total For CLN604										0.00	300,000,000	150,000,000
CLN604 On 12/08/2022 Spot Bond					0.00000	100.76701				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.44718				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.28651				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.70196				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.55508	9.32000	101.52981				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.08161				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.48739				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.41985				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.68141				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2023 Spot Bond					0.00000	100.81678				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.01485				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.22300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.96215				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.38928				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.60008				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.00020				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.06144				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.13063				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.16000	104.89782	7.16000	104.87744				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.79204				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract 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 CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.60842				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.78000	62.14334	12.78000	82.37153				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.73972				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.61500	100.53059	10.61500	100.50187				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.78862				0.00	180,000,000	90,000,000
Total CLN631 SPOT										0.00	180,000,000	90,000,000
Total For CLN631										0.00	180,000,000	90,000,000
CLN631 On 21/11/2022 Spot Bond					0.00000	100.69289				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.74728				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.86489				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.48593				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.67620				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.78521				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.03958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.85353				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.14498				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.67930				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.17827				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.28404				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.17854				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.91882				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.54714				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.78521				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.63684				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.78521				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.14100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.21548				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.18693				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.70235				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.18300				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	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.28700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.45300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.78482				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.91557				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.93544				0.00	0	
Total CLN667 SPOT										0.00	0	

Contract 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 CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.75140				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.59381				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.65660				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.86491				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.22648	155.44428	4.22648	126.26946				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22648	155.44428	4.22648	126.27028				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.88198				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.92748				0.00	160,000,000	80,000,000
Total CLN677 SPOT										0.00	160,000,000	80,000,000
Total For CLN677										0.00	160,000,000	80,000,000
CLN677 On 21/12/2026 Spot Bond					0.00000	100.16225				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.73889				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.89677				0.00	160,000,000	80,000,000
Total CLN681 SPOT										0.00	160,000,000	80,000,000
Total For CLN681										0.00	160,000,000	80,000,000
CLN681 On 07/12/2023 Spot Bond					0.00000	100.39184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.15610				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.15999				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.03397				0.00	640,000,000	320,000,000
Total CLN685 SPOT										0.00	640,000,000	320,000,000
Total For CLN685										0.00	640,000,000	320,000,000
CLN685 On 21/12/2026 Spot Bond					0.00000	100.18643				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.18621				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.16588				0.00	580,000,000	290,000,000
Total CLN690 SPOT										0.00	580,000,000	290,000,000
Total For CLN690										0.00	580,000,000	290,000,000
CLN690 On 01/07/2022 Spot Bond					0.00000	106.55906				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.16606				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.97074				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.40542				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.88422				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	105.97416				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.50380				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.73750				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.56013				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.18098				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.97126				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.95022				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.30150				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.16235				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	84.34738				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.59103				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.24455				0.00	0	
Total CLN712 SPOT										0.00	0	

Contract 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 CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.70688				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.16331				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.16331				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.16331				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.38356				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.27619				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.37813				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.70134				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.47510				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	83.41342				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.15148				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.15148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.15148				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.15390				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.15390				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.15390				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	85.91953				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	86.96103				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.60171				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.28080				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.59421				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.66290				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	100.20750				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.38400				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	95.27093				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.77381				0.00	160,000,000	80,000,000
Total CLN741 SPOT										0.00	160,000,000	80,000,000
Total For CLN741										0.00	160,000,000	80,000,000
CLN742 On 31/03/2032 Spot Bond					0.00000	99.99950				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.89910				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.31600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.36297				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.66228				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.16600				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.12182				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	

Contract 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 CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.29920				0.00	640,000,000	320,000,000
Total CLN750 SPOT										0.00	640,000,000	320,000,000
Total For CLN750										0.00	640,000,000	320,000,000
CLN75 On 01/10/2026 Spot Bond					0.00000	99.98316				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.05233				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.36968				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.28733				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.27950				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.91987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.89206				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.07092				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.96895				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.05233				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.14199				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.33106				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.94724				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.23316				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.30264				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	100.63169				0.00	240,000,000	120,000,000
Total CLN773 SPOT										0.00	240,000,000	120,000,000
Total For CLN773										0.00	240,000,000	120,000,000
CLN774 On 31/07/2028 Spot Bond					0.00000	101.16380				0.00	0	0
Total CLN774 SPOT										0.00	0	0
Total For CLN774										0.00	0	0
CLN775 On 15/09/2028 Spot Bond			6.67000	6.67000	6.67000	120.49697				0.00	0	0
Total CLN775 SPOT										0.00	0	0
Total For CLN775										0.00	0	0
CLN776 On 31/05/2026 Spot Bond					0.00000	100.59528				0.00	0	0
Total CLN776 SPOT										0.00	0	0
Total For CLN776										0.00	0	0
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	0
Total CLN777 SPOT										0.00	0	0
Total For CLN777										0.00	0	0
CLN778 On 31/08/2026 Spot Bond					0.00000	100.70869				0.00	0	0
Total CLN778 SPOT										0.00	0	0
Total For CLN778										0.00	0	0
CLN779 On 31/01/2027 Spot Bond					0.00000	100.97180				0.00	0	0
Total CLN779 SPOT										0.00	0	0
Total For CLN779										0.00	0	0
CLN780 On 31/01/2027 Spot Bond					0.00000	100.97970				0.00	0	0
Total CLN780 SPOT										0.00	0	0
Total For CLN780										0.00	0	0
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.82628				0.00	0	0
Total CLN781 SPOT										0.00	0	0
Total For CLN781										0.00	0	0
CLN782 On 31/01/2027 Spot Bond					0.00000	101.12969				0.00	0	0
Total CLN782 SPOT										0.00	0	0
Total For CLN782										0.00	0	0
CLN783 On 31/01/2027 Spot Bond					0.00000	101.01918				0.00	0	0
Total CLN783 SPOT										0.00	0	0
Total For CLN783										0.00	0	0
CLN784 On 31/01/2027 Spot Bond					0.00000	101.03655				0.00	0	0
Total CLN784 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.14650				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.85585				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.71953				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.12300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	1,546,000,000	393,000,000
Total CLN792 SPOT										0.00	1,546,000,000	393,000,000
Total For CLN792										0.00	1,546,000,000	393,000,000
CLN792 On 05/09/2022 Spot Bond					0.00000	95.96295				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.99980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.12998				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.13745				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.13745				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.63982				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.70759				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.98444				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.27053				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.14547				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.64401				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN808 On 31/01/2027 Spot Bond					0.00000	101.03498				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.15256				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.22000	96.76370	9.22000	96.73987				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.15365				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.35749				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	99.97400				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	99.90156				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	99.90156				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.12984				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.13007				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.14547				0.00	1,606,000,000	408,000,000
Total CLN817 SPOT										0.00	1,606,000,000	408,000,000
Total For CLN817										0.00	1,606,000,000	408,000,000
CLN818 On 31/01/2030 Spot Bond					0.00000	100.97182				0.00	400,000,000	200,000,000
Total CLN818 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN818										0.00	400,000,000	200,000,000
CLN818 On 31/01/2025 Spot Bond					0.00000	101.26868				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.09578				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.88370				0.00	1,240,000,000	315,000,000
Total CLN824 SPOT										0.00	1,240,000,000	315,000,000
Total For CLN824										0.00	1,240,000,000	315,000,000
CLN825 On 31/07/2025 Spot Bond					0.00000	100.88370				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.88337				0.00	1,240,000,000	315,000,000
Total CLN826 SPOT										0.00	1,240,000,000	315,000,000
Total For CLN826										0.00	1,240,000,000	315,000,000
CLN827 On 31/07/2025 Spot Bond					0.00000	100.77812				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.64014				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.64904				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	100.97594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.44528				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.45682				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	100.93923				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.36368				0.00	1,680,000,000	427,000,000
Total CLN834 SPOT										0.00	1,680,000,000	427,000,000
Total For CLN834										0.00	1,680,000,000	427,000,000
CLN834 On 31/08/2026 Spot Bond					0.00000	100.36382				0.00	1,680,000,000	427,000,000
Total CLN835 SPOT										0.00	1,680,000,000	427,000,000
Total For CLN835										0.00	1,680,000,000	427,000,000
CLN835 On 31/08/2027 Spot Bond					0.00000	100.36383				0.00	1,680,000,000	427,000,000
Total CLN836 SPOT										0.00	1,680,000,000	427,000,000
Total For CLN836										0.00	1,680,000,000	427,000,000
CLN836 On 31/08/2029 Spot Bond					0.00000	100.36374				0.00	1,680,000,000	427,000,000
Total CLN837 SPOT										0.00	1,680,000,000	427,000,000
Total For CLN837										0.00	1,680,000,000	427,000,000
CLN837 On 31/03/2027 Spot Bond					0.00000	100.31961				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.18121				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.36075				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN842 On 20/07/2026 Spot Bond					0.00000	100.27608				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	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.11717				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.05647				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN846 SPOT										0.00	0	6,000,000.00
Total For CLN846										0.00	0	6,000,000.00
CLN847 On 31/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			977,200,000,000.00	9,772,000,000	5,000,000.00	
Total CLN847 SPOT									977,200,000,000.00	9,772,000,000	5,000,000.00	
Total For CLN847									977,200,000,000.00	9,772,000,000	5,000,000.00	
CLN848 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			977,200,000,000.00	9,772,000,000	5,000,000.00	
Total CLN848 SPOT									977,200,000,000.00	9,772,000,000	5,000,000.00	
Total For CLN848									977,200,000,000.00	9,772,000,000	5,000,000.00	
CLN849 On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			977,200,000,000.00	9,772,000,000	5,000,000.00	
Total CLN849 SPOT									977,200,000,000.00	9,772,000,000	5,000,000.00	
Total For CLN849									977,200,000,000.00	9,772,000,000	5,000,000.00	
CLN850 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			783,300,000,000.00	7,833,000,000	4,000,000.00	
Total CLN850 SPOT									783,300,000,000.00	7,833,000,000	4,000,000.00	
Total For CLN850									783,300,000,000.00	7,833,000,000	4,000,000.00	
CLN851 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total CLN851 SPOT									0.00	0		
Total For CLN851									0.00	0		
COJ05 On 05/06/2023 Spot Bond			8.54000	104.05930	8.54000	104.03552			0.00	0	7,900,000.00	
Total COJ05 SPOT									0.00	0	7,900,000.00	
Total For COJ05									0.00	0	7,900,000.00	
COJ08 On 22/06/2026 Spot Bond			11.18500	101.12228	11.18500	101.09221			0.00	0		
Total COJ08 SPOT									0.00	0		

Contract 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 COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.66000	101.49954	9.66000	101.47339				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.03500	102.96723	8.03500	102.94506				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.97500	91.42468	12.97500	91.39329				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.56500	91.80010	11.56500	91.77191				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.40000	10.40000	10.40000	101.86809				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.44976				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.21508				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.66699				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.77559				0.00	1,000,000,000	500,000,000
Total DSY02 SPOT										0.00	1,000,000,000	500,000,000
Total For DSY02										0.00	1,000,000,000	500,000,000
DSY03 On 21/11/2024 Spot Bond			10.31500	10.31500	10.31500	101.41520				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.64821				0.00	1,000,000,000	500,000,000
Total DSY04 SPOT										0.00	1,000,000,000	500,000,000
Total For DSY04										0.00	1,000,000,000	500,000,000
DSY05 On 21/08/2023 Spot Bond					0.00000	100.99416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.16603				0.00	40,000,000	620,000,00
Total DSY06 SPOT										0.00	40,000,000	620,000,00
Total For DSY06										0.00	40,000,000	620,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.16771				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			780,000,000,000,000.00		117,800,000,000	41,000,000,00
Total DTF001 SPOT									10,000,000,000,000.00		117,800,000,000	41,000,000,00
Total For DTF001									10,000,000,000,000.00		117,800,000,000	41,000,000,00
DTF002 On 28/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			183,700,000,000,000.00		141,837,000,000	109,000,000,00
Total DTF002 SPOT									13,700,000,000,000.00		141,837,000,000	109,000,000,00
Total For DTF002									13,700,000,000,000.00		141,837,000,000	109,000,000,00
DV23 On 27/02/2023 Spot Bond			7.46000	105.00632	7.46000	104.98508			5,968,000,000,000.00		800,000,000	7,380,279,90
Total DV23 SPOT									5,968,000,000,000.00		800,000,000	7,380,279,90
Total For DV23									5,968,000,000,000.00		800,000,000	7,380,279,90
DV23/R On 27/02/2023 Spot Bond			100.00000	66.00960	100.00000	65.86189			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	66.00960	100.00000	65.86189			0.00		0	
Total DV23/R2023 SPOT									0.00		0	
Total For DV23/R2023									0.00		0	
DV24 On 18/02/2024 Spot Bond			7.98000	106.11146	7.98000	106.08852			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	103.53772	9.69000	103.51066			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.53772	9.69000	103.51066			0.00		0	
Total DV24/R2023 SPOT									0.00		0	
Total For DV24/R2023									0.00		0	
DV27 On 02/02/2027 Spot Bond			10.51500	99.93323	10.51500	99.90495			0.00		0	
Total DV27 SPOT									0.00		0	
Total For DV27									0.00		0	
DV29 On 18/02/2029 Spot Bond			11.63000	96.74287	11.63000	96.71267			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	103.68644	10.10000	103.65822			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.68644	10.10000	103.65822			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.56393				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.07366				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.02695				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.88306				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.34671				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.61315				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.28502				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
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.21502				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.85378				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.85342				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	99.04873				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	100.89913				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.34919				0.00	0	350,000,00
Total DVFB30 SPOT										0.00	0	350,000,00
Total For DVFB30										0.00	0	350,000,00
DVFB3 ³ On 21/08/2025 Spot Bond					0.00000	101.64518				0.00	844,600,000	422,300,00
Total DVFB31 SPOT										0.00	844,600,000	422,300,00
Total For DVFB31										0.00	844,600,000	422,300,00
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.29938				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ² On 15/12/2028 Spot Bond					0.00000	100.30937				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.51000	106.76020	7.51000	106.73881				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	115.96189	5.14000	115.90794				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.81000	105.57290	4.81000	105.52447				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			2.25000	143.37257	2.25000	143.31678				0.00	0	
Total EL037¹/I2038 SPOT										0.00	0	
Total For EL037¹/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	155.79558	3.77000	155.72876				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.67200	143.04606	3.67200	142.98508				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.71500	139.75173	3.71500	139.69177				0.00	0	
Total EL30 SPOT										0.00	0	

Contract 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.83000	118.33320	4.83000	118.27904				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.78000	107.76845	4.78000	107.71912				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.37257	2.25000	143.31678				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	153.33291				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	150.85461				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	117.03242				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.17971				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	113.57291				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	105.55829				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	101.75592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	103.40140				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	85.54520				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	90.68327				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	91.98161				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	94.56152				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.73210				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.62500	100.61626	10.62500	100.58795				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.53000	12.53000	12.53000	92.91949				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.58000	12.58000	12.58000	97.01462				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			10.71500	10.71500	10.71500	99.48758				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.71500	10.71500	10.71500	99.23166				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			12.52500	12.52500	12.52500	75.91049				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.81500	11.81500	11.81500	96.82817				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.52500	12.52500	12.52500	90.25862				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.97602				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.39493				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.30058				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.41476				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.81172				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.52368				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.58327				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.41658				0.00	40,000,000	20,000,000
Total EPF023 SPOT										0.00	40,000,000	20,000,000
Total For EPF023										0.00	40,000,000	20,000,000
EPF024 On 14/03/2025 Spot Bond					0.00000	100.28400				0.00	0	
Total EPF024 SPOT										0.00	0	

Contract 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 EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.76634				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.26462				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.02318				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.16863				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.70167				0.00	0	700,000,00
Total EQT005 SPOT										0.00	0	700,000,00
Total For EQT005										0.00	0	700,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.94845				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.13593				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	99.86222				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.78635				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.12532				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.72025				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.75627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.73816				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.77419				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.87825				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.75311				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.73842				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.69635				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.73236				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.81000	106.07051	6.81000	106.05088				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.32290	10.00000	104.29478				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.71500	96.15527	9.71500	96.13034				0.00	0	2,500,000.00
Total ES26 SPOT										0.00	0	2,500,000.00
Total For ES26										0.00	0	2,500,000.00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.91145	7.85000	101.89001				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/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
ES33 On 15/09/2033 Spot Bond			12.19000	73.91568	12.09000	74.37301				0.00	0	900,000,00
Total ES33 SPOT										0.00	0	900,000,00
Total For ES33										0.00	0	900,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.18434	7.50000	102.16389				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.58500	71.95698	12.49000	72.45204			5,268,081,000,000.00		418,600,000	6,277,200,00
Total ES42 SPOT									5,268,081,000,000.00		418,600,000	6,277,200,00
Total For ES42									5,268,081,000,000.00		418,600,000	6,277,200,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.53552	8.50000	101.51244				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.63619				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.81663				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.72987				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.80353				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.73651				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.02113				0.00	0	
Total FIFB18 SPOT										0.00	0	

Contract 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.45148				0.00	0	600,000,00
Total FIFB19 SPOT										0.00	0	600,000,00
Total For FIFB19										0.00	0	600,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.93683				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.99779				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.68618				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.72752				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.73786				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.72326				0.00	1,040,000,000	1,520,000,00
Total FRB22 SPOT										0.00	1,040,000,000	1,520,000,00
Total For FRB22										0.00	1,040,000,000	1,520,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.00357				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.91558				0.00	665,600,000	331,400,00
Total FRB24 SPOT										0.00	665,600,000	331,400,00
Total For FRB24										0.00	665,600,000	331,400,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.53683				0.00	244,000,000	121,000,00
Total FRB25 SPOT										0.00	244,000,000	121,000,00
Total For FRB25										0.00	244,000,000	121,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.34283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.29500	103.65190	9.29500	103.62617			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.88835			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.55025			0.00	0	100,000.00
Total FRB29 SPOT									0.00	0	100,000.00
Total For FRB29									0.00	0	100,000.00
FRB30 On 19/04/2026 Spot Bond			9.21500	98.26950	9.21500	98.24531			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.67946			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.15800	322.60944	2.15800	322.48492		1,079,000,000,000.00		500,000,000	500,000.00
Total FRBI23 SPOT								1,079,000,000,000.00		500,000,000	500,000.00
Total For FRBI23								1,079,000,000,000.00		500,000,000	500,000.00
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	161.92096			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.59000	213.80156	3.59000	213.71079		466,700,000,000.00		130,000,000	65,000.00
Total FRBI28 SPOT								466,700,000,000.00		130,000,000	65,000.00
Total For FRBI28								466,700,000,000.00		130,000,000	65,000.00
FRBI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	112.90419			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	229.36582		96,500,000,000.00		20,000,000	10,000.00
Total FRBI33 SPOT								96,500,000,000.00		20,000,000	10,000.00
Total For FRBI33								96,500,000,000.00		20,000,000	10,000.00
FRBI46 On 31/03/2046 Spot Bond			5.05000	100.66786	5.05000	100.62118			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.03000	100.75670	5.03000	100.71011				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.70798	8.70798	8.70798	82.25422				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.74935	8.74935	8.74935	81.37297				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	156.82112				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.67115				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.03206				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.29116				0.00	440,000,000	220,000,000
Total FRC271 SPOT										0.00	440,000,000	220,000,000
Total For FRC271										0.00	440,000,000	220,000,000
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.98216				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.68143				0.00	0	
Total FRC279 SPOT										0.00	0	

Contract 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 FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.19942				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	119.13332				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.08377				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.19253				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	116.98583				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.17705				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.74891				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.76115				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.54484				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.36428				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.61944				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.65222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.75098				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.57943				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.72048				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.17376				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.19606				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.21279				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.55297				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.29031				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.07656				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.19390				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.21256				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

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 20/12/2024 Spot Bond					0.00000	100.32526				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.19775				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	99.93216				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.53572				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.59858				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.85670				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.16340				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.95287				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.77087				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.72667				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.06140				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract 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 FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.24702				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.16104				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.24207				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.22631				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.37575				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.54661				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.19906				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.05528				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.59549				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.51571				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.43170				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.27919				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.21415				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.22630				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.96282				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.24608				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.10027				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.89491				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.22999				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.56580				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.27636				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.63277				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.45659				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.45785				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.25857				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.25317				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.46951				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.46768				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.25299				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.25168				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.17955				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.15618				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.20049				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract 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 FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.67508				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.67508				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.67370				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.67370				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.41418				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.21521				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.30176				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.99065				0.00	3,820,000,000	1,910,000,000
Total FRC391 SPOT										0.00	3,820,000,000	1,910,000,000
Total For FRC391										0.00	3,820,000,000	1,910,000,000
FRC39 On 25/04/2023 Spot Bond					0.00000	102.28683				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.94347				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.02496				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.21518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.20088				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.00000				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.29257				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.54969				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.07033				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.68619				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.27144				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.09236				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.44350				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.81723				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.88660				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	100.82046				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	100.17338				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.96198				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.52056				0.00	1,574,000,000	400,000,000
Total FRC410 SPOT										0.00	1,574,000,000	400,000,000
Total For FRC410										0.00	1,574,000,000	400,000,000
FRC411 On 30/04/2025 Spot Bond					0.00000	100.38342				0.00	1,680,000,000	427,000,000
Total FRC411 SPOT										0.00	1,680,000,000	427,000,000
Total For FRC411										0.00	1,680,000,000	427,000,000
FRC412 On 31/05/2027 Spot Bond					0.00000	100.38339				0.00	1,680,000,000	427,000,000
Total FRC412 SPOT										0.00	1,680,000,000	427,000,000
Total For FRC412										0.00	1,680,000,000	427,000,000
FRC413 On 30/04/2029 Spot Bond					0.00000	100.39961				0.00	1,680,000,000	427,000,000
Total FRC413 SPOT										0.00	1,680,000,000	427,000,000
Total For FRC413										0.00	1,680,000,000	427,000,000
FRC414 On 31/05/2027 Spot Bond					0.00000	100.33014				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.17083				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	100.25865				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				977,200,000,000,000.00	9,772,000,000	5,000,000,000
Total FRC417 SPOT										977,200,000,000,000.00	9,772,000,000	5,000,000,000
Total For FRC417										977,200,000,000,000.00	9,772,000,000	5,000,000,000
FRC418 On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				977,200,000,000,000.00	9,772,000,000	5,000,000,000
Total FRC418 SPOT										977,200,000,000,000.00	9,772,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC418									7,200,000,000.00	9,772,000,000	5,000,000.00
FRC418 On 30/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			977,200,000,000.00	9,772,000,000	5,000,000.00
Total FRC419 SPOT									7,200,000,000.00	9,772,000,000	5,000,000.00
Total For FRC419									7,200,000,000.00	9,772,000,000	5,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.49000	109.20975	4.49000	109.16082			89,800,000,000.00	20,000,000	10,000.00
Total FRI33 SPOT									89,800,000,000.00	20,000,000	10,000.00
Total For FRI33									89,800,000,000.00	20,000,000	10,000.00
FRI38 On 31/01/2038 Spot Bond			4.66000	121.25593	4.66000	121.20081			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.10692			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28223			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.21664			0.00	40,000,000	20,000.00
Total FRJ24 SPOT									0.00	40,000,000	20,000.00
Total For FRJ24									0.00	40,000,000	20,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.30162			0.00	680,000,000	340,000.00
Total FRJ25 SPOT									0.00	680,000,000	340,000.00
Total For FRJ25									0.00	680,000,000	340,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.45665			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.10204			0.00	180,000,000	90,000.00
Total FRJ27 SPOT									0.00	180,000,000	90,000.00
Total For FRJ27									0.00	180,000,000	90,000.00
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.08049			0.00	140,000,000	70,000.00
Total FRJ27S SPOT									0.00	140,000,000	70,000.00
Total For FRJ27S									0.00	140,000,000	70,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.67673			0.00	200,000,000	100,000.00
Total FRJ28 SPOT									0.00	200,000,000	100,000.00
Total For FRJ28									0.00	200,000,000	100,000.00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41730			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 ⁵ On 20/04/2024 Spot Bond					0.00000	101.10956				0.00	100,000,000	50,000,00
Total FRJ29S SPOT										0.00	100,000,000	50,000,00
Total For FRJ29S										0.00	100,000,000	50,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.13360				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.24800	4.24800	4.24800	110.03617				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63000	4.63000	4.63000	121.64873				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.64138				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.77000	119.62993	4.77000	119.57520				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.83000	229.36591	4.83000	229.26091				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.91000	117.59804	4.91000	117.54379				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	228.63262				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.40000	158.63745	3.40000	158.57074				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.93176	3.70500	109.88463				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			4.71000	120.51359	4.71000	120.45864				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.98000	226.24435	4.98000	226.13988				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.03000	225.21507	5.03000	225.11079				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.93000	160.48906	2.93000	160.42362				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	224.60018	5.06000	224.49599				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.91000	117.59804	4.91000	117.54379				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.20000	207.09759	4.20000	207.00627				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.66000	107.39275	5.66000	107.34103				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.09000	208.28849	4.09000	208.19727				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.15000	207.63793	4.15000	207.54666				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.57000	214.44736	5.57000	214.34496				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.61000	108.03897	5.61000	107.98710				0.00	0	
Total FRS134 SPOT										0.00	0	

Contract 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 FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	117.54379				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.89000	116.06075	4.89000	117.83144				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.96000	209.70606	3.96000	209.61493				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.34000	218.95675	5.34000	218.85352				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.09000	208.28849	4.09000	208.19727				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.09000	208.28849	4.09000	208.19727				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.49100	214.91286	3.49100	214.82220				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	157.46921	3.70000	157.40171				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.44000	204.52626	4.44000	204.43477				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.48000	204.10127	4.48000	204.00976				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	157.58555	3.67000	157.51812				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.95500	209.76081	3.95500	209.66969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	203.90367				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.32299				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.16464				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.27284				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	100.17996				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	165.31119				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	129.97446				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	168.28178				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	165.80115				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	100.82245				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.93683				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.64354				0.00	10,720,000,000	2,680,000,000
Total FRS201 SPOT										0.00	10,720,000,000	2,680,000,000
Total For FRS201										0.00	10,720,000,000	2,680,000,000
FRS206 On 14/10/2025 Spot Bond					0.00000	101.31616				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.67338				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.15889				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract 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 FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.16104				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 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	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.72171				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.78039				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.95603				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.90101				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.93512				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.68468				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.79703				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.58177				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	99.92237				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.91474				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	94.27581				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.46770				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	101.74733				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.04094				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.67036				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	99.99971				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	102.93371				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	99.99977				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	98.52436				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.77461				0.00	3,400,000,000	1,700,000,000
Total FRS271 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRS271										0.00	3,400,000,000	1,700,000,000
FRS27 On 21/07/2022 Spot Bond					0.00000	94.17849				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	99.99971				0.00	0	
Total FRS273 SPOT										0.00	0	

Contract 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 FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.63112				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 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	
FRS276 On 30/09/2024 Spot Bond					0.00000	99.99963				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.21572				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.34176				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	98.12169				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	98.12169				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.09451				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.81251				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.72400	11.72400	11.72400	92.45405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.09298				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	82.90620				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	87.30808				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	92.13122				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	94.04442				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.74721				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.51308				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.22503				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	325.61978				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.19000	326.96127	1.19000	326.84365				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.20000	1.20000	1.20000	326.79822				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.92051				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.61000	112.95718	4.61000	112.90599				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.35000	72.22895	4.35000	116.42591				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	160.86108				0.00	0	
Total FRS85 SPOT										0.00	0	

Contract 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 FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	159.75039			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	322.03027			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.74000	6.74000	6.74000	103.20446		404,400,000,000.00	60,000,000	1,830,000,00	
Total FRX23 SPOT								404,400,000,000.00	60,000,000	1,830,000,00	
Total For FRX23								404,400,000,000.00	60,000,000	1,830,000,00	
FRX24 On 10/12/2024 Spot Bond			8.45500	105.57643	8.45500	105.55255			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.46500	107.59988	8.46500	107.57524			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.32500	102.93781	9.32500	102.91219		746,000,000,000.00	80,000,000	3,041,349,80	
Total FRX26 SPOT								746,000,000,000.00	80,000,000	3,041,349,80	
Total For FRX26								746,000,000,000.00	80,000,000	3,041,349,80	
FRX27 On 07/03/2027 Spot Bond			9.33500	106.37060	9.33500	106.34422			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.22500	108.43694	9.22500	108.40993			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.15500	101.94378	10.15500	101.91589		812,400,000,000.00	80,000,000	40,000,00	
Total FRX30 SPOT								812,400,000,000.00	80,000,000	40,000,00	
Total For FRX30								812,400,000,000.00	80,000,000	40,000,00	
FRX31 On 21/02/2031 Spot Bond			10.64000	97.04688	10.64000	97.01909		1,766,240,000,000.00	166,000,000	83,000,00	
Total FRX31 SPOT								1,766,240,000,000.00	166,000,000	83,000,00	
Total For FRX31								1,766,240,000,000.00	166,000,000	83,000,00	
FRX32 On 31/03/2032 Spot Bond			10.63500	101.92276	10.63500	101.89390		10,635,000,000,000.00	1,000,000,000	1,000,000,00	
Total FRX32 SPOT								10,635,000,000,000.00	1,000,000,000	1,000,000,00	
Total For FRX32								10,635,000,000,000.00	1,000,000,000	1,000,000,00	
FRX45 On 14/04/2045 Spot Bond			11.77500	71.98176	11.77500	71.95926			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.94017				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.69432				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.66646				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.68538				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.69094				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.98361				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.04182				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.07090				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.06789				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.56825				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	100.71159				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.83035				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.61954				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.63801				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.84992				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.84000	116.88505	3.84000	116.83463			76,800,000,000.00		20,000,000	10,000,000
Total GRL35 SPOT									76,800,000,000.00		20,000,000	10,000,000
Total For GRL35									76,800,000,000.00		20,000,000	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.72464				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.07900	105.79613	7.07900	105.77602				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89220				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.72500	105.67164	7.72500	105.64977				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.13755				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.11433				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.50931				0.00	0	
Total GRT24G SPOT										0.00	0	

Contract 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 GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.34765			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.03639			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.05560			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.37859			0.00	0	150,000,00
Total GRT29 SPOT									0.00	0	150,000,00
Total For GRT29									0.00	0	150,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	100.13144			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52431			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.21536			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.32851			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.12635			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.06660			0.00	40,000,000	20,000,00
Total GRT36 SPOT									0.00	40,000,000	20,000,00
Total For GRT36									0.00	40,000,000	20,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	99.99991			0.00	0	
Total GRT38 SPOT									0.00	0	
Total For GRT38									0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.90568			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.38254				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.45880				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.72099				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.05940				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.42804				0.00	40,000,000	20,000,00
Total GRT47 SPOT										0.00	40,000,000	20,000,00
Total For GRT47										0.00	40,000,000	20,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.49448				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.32160				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.33621				0.00	0	300,000,00
Total GRT50 SPOT										0.00	0	300,000,00
Total For GRT50										0.00	0	300,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.61919				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.06197				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.33449				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.70700				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.17044				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.02931				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.97886				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.87320				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.86429				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.42136				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.34024				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.85000	323.98544	1.85000	323.86308				0.00	0	
Total HWAY23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.15000	2.15000	2.15000	332.33488			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.81500	101.09273	10.81500	101.06333			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.74000	80.09038	4.74000	109.44405			0.00	0	10,000,000.00
Total HWAY33 SPOT									0.00	0	10,000,000.00
Total For HWAY33									0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			11.90000	87.08046	11.90000	87.05266		80,920,000,000,000.00	6,800,000,000	5,443,000,000	
Total HWAY34 SPOT								80,920,000,000,000.00	6,800,000,000	5,443,000,000	
Total For HWAY34								80,920,000,000,000.00	6,800,000,000	5,443,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.97822	100.00000	12.94918			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.94000	86.25148	11.94000	86.22386			0.00	0	5,090,000.00
Total HWAY35 SPOT									0.00	0	5,090,000.00
Total For HWAY35									0.00	0	5,090,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.97542	100.00000	12.94639			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	101.18596			0.00	0	15,000,000.00
Total HWF11 SPOT									0.00	0	15,000,000.00
Total For HWF11									0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.04558			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.52857			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	163.21490	2.25000	163.15138		446,142,661,450,000.00	1,087,174,516,200	718,567,525,500	
Total I2025 SPOT								446,142,661,450,000.00	1,087,174,516,200	718,567,525,500	
Total For I2025								446,142,661,450,000.00	1,087,174,516,200	718,567,525,500	
I2029 On 31/03/2029 Spot Bond			3.37000	119.20393	3.37000	119.15403		949,379,587,744,000.00	281,715,011,200	209,041,051,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2029 SPOT										19,379,587,744,000.00	281,715,011,200	209,041,051,70
Total For I2029										19,379,587,744,000.00	281,715,011,200	209,041,051,70
I2033 On 28/02/2033 Spot Bond			4.03000	113.98228	3.99000	114.35859				958,057,214,764,000.00	237,731,318,800	472,529,812,70
Total I2033 SPOT										18,057,214,764,000.00	237,731,318,800	472,529,812,70
Total For I2033										18,057,214,764,000.00	237,731,318,800	472,529,812,70
I2038 On 31/01/2038 Spot Bond			4.01000	131.41968	4.01000	131.36224				344,555,912,076,000.00	85,924,167,600	424,571,831,40
Total I2038 SPOT										14,555,912,076,000.00	85,924,167,600	424,571,831,40
Total For I2038										14,555,912,076,000.00	85,924,167,600	424,571,831,40
I2046 On 31/03/2046 Spot Bond			4.05000	118.39068	4.05000	118.33895				670,612,822,650,000.00	165,583,413,000	489,845,795,00
Total I2046 SPOT										10,612,822,650,000.00	165,583,413,000	489,845,795,00
Total For I2046										10,612,822,650,000.00	165,583,413,000	489,845,795,00
I2050 On 31/12/2050 Spot Bond			4.06500	119.98720	4.03000	120.72042				303,556,345,707,000.00	74,675,607,800	462,606,158,10
Total I2050 SPOT										13,556,345,707,000.00	74,675,607,800	462,606,158,10
Total For I2050										13,556,345,707,000.00	74,675,607,800	462,606,158,10
IBG01 On 07/02/2025 Spot Bond					0.00000	100.75072				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.77897				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.92000	323.67199	1.92000	323.54916				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07006				0.00	25,940,000,000	12,970,000,00
Total IBL115 SPOT										0.00	25,940,000,000	12,970,000,00
Total For IBL115										0.00	25,940,000,000	12,970,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.82698				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.05495				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.78029				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.32582				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.20377				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.68128				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.00182				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.92168				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.87118				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.67147				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.17652				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.92779				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.55811				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.57760				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	

Contract 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 IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.58555				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.98674				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91962				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.95900				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.12562				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.16852				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.20594				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.88732				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.71900				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.07336				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.10771				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.58976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.81437				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.31655				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.32603				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.86871				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.21610				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.97154				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.83778				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.81885				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.45182				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.46511				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.79024				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	100.40206				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.38527				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.32916				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.36846				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.83661				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.93567				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.64589				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.58139				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.58139				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.58139				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.58139				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.34070				0.00	0	
Total IBL215 SPOT										0.00	0	

Contract 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 IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.17866				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.16171				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.03182				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.99986				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.13764				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	101.03474				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.86346				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	100.98868				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.60200				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	101.16115				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.52973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.38597				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.30692				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.31597				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.15728				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.14363				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,200,000,000.00		9,772,000,000	5,000,000,00	
Total IBL233 SPOT								'7,200,000,000,000.00		9,772,000,000	5,000,000,00	
Total For IBL233								'7,200,000,000,000.00		9,772,000,000	5,000,000,00	
IBL234 On 29/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,200,000,000.00		9,772,000,000	5,000,000,00	
Total IBL234 SPOT								'7,200,000,000,000.00		9,772,000,000	5,000,000,00	
Total For IBL234								'7,200,000,000,000.00		9,772,000,000	5,000,000,00	
IBL60 On 17/02/2024 Spot Bond			7.62000	107.74565	7.62000	107.72339				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.99000	102.54373	5.99000	102.52729				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.82430				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.74000	100.57002	9.74000	100.54403				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG08 On 13/05/2030 Spot Bond			11.13000	102.21871	11.13000	102.21791				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.33500	102.37051	10.33500	102.34233				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.63503				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.09311				0.00	40,000,000	20,000,000
Total IDCG15 SPOT										0.00	40,000,000	20,000,000
Total For IDCG15										0.00	40,000,000	20,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.66944				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.82575				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.96456				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.26829				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.55595				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.40422				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.25971				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.06500	99.74953	9.06500	99.72537				0.00	0	
Total IFC01 SPOT										0.00	0	

Contract 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 IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.63770				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.24697				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.95408				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.38661				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.57474				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.45106				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.57162				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.14576				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.01807				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.13940				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.89096				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.17726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.82277				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.83663				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.36724				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.76976				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.98248				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.29912				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.69164				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.92301				0.00	0	250,000,00
Total IPFG01 SPOT										0.00	0	250,000,00
Total For IPFG01										0.00	0	250,000,00
IV019 On 31/03/2028 Spot Bond			4.75000	201.25900	4.75000	201.16729				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.41948				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.65000	202.30635	4.65000	202.21472				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.85125				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	101.52066				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.71548				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.82258				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.43036				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.49378				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	100.67094				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.43013				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC177 SPOT										0.00	0	

Contract 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 IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.79220				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.74074				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.18608	7.40000	100.16646				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.79929				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.89580				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.00291	7.23000	102.98263				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.92844				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.44944	7.45000	102.42879				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.41917				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.02178	3.91012	103.01082				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.23628				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.63724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.89138				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	100.49709				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.40122				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.16301				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.00528				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.85000	6.85000	6.85000	102.38049				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.55000	7.55000	7.55000	101.14325				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.03130				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.01837				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	101.57887				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.59551	8.45000	101.57254				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC217 On 02/05/2023 Spot Bond			7.20000	100.06978	7.20000	100.49242				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.85091				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.74681				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	99.64292				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.50000	5.50000	5.50000	99.43066				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.00641				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.88069				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	98.46436				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.75000	5.75000	5.75000	98.41856				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	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.21431				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.78356				0.00	0	
Total KAP012 SPOT										0.00	0	

Contract 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 KAP012										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	101.15694				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.68780				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	101.25526				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.49582				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.03967				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.26827				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.26906				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.83107				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.42044				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.26061				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.31042				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.45646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.81500	117.25689	9.81500	117.22636				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.41000	103.11137	7.41000	103.09083				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.29511				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.18833				0.00	0	200,000,00
Total LGL08 SPOT										0.00	0	200,000,00
Total For LGL08										0.00	0	200,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.97692				0.00	0	250,000,00
Total LGL09 SPOT										0.00	0	250,000,00
Total For LGL09										0.00	0	250,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.95908				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.52861				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.58614				0.00	0	755,000,00
Total LRFA3 SPOT										0.00	0	755,000,00
Total For LRFA3										0.00	0	755,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.72431				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.74099				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF065 On 30/09/2022 Spot Bond					0.00000	100.15663				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	100.73097				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.49495				0.00	80,000,000	5,040,000,000
Total MBF070 SPOT										0.00	80,000,000	5,040,000,000
Total For MBF070										0.00	80,000,000	5,040,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	100.30317				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.50659				0.00	500,000,000	500,000,000
Total MBF072 SPOT										0.00	500,000,000	500,000,000
Total For MBF072										0.00	500,000,000	500,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.10896				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.63439				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.92626				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.45873				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.02026				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.47974				0.00	300,000,000	150,000,000
Total MBP049 SPOT										0.00	300,000,000	150,000,000
Total For MBP049										0.00	300,000,000	150,000,000
MBP05: On 23/08/2022 Spot Bond					0.00000	100.68267				0.00	0	100,000,000
Total MBP050 SPOT										0.00	0	100,000,000
Total For MBP050										0.00	0	100,000,000
MBP05: On 12/03/2023 Spot Bond					0.00000	100.57505				0.00	0	
Total MBP051 SPOT										0.00	0	

Contract 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 MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.00808			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.06500	9.06500	9.06500	110.24081		1,396,010,000,000.00	154,000,000	77,000,00	
Total MMIG04 SPOT								1,396,010,000,000.00	154,000,000	77,000,00	
Total For MMIG04								1,396,010,000,000.00	154,000,000	77,000,00	
MMIG0 On 12/08/2022 Spot Bond			6.92900	104.59605	6.92900	104.57635		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	102.71950		0.00	0		
Total MMIG06 SPOT								0.00	0		
Total For MMIG06								0.00	0		
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.16274		0.00	0		
Total MMIG07 SPOT								0.00	0		
Total For MMIG07								0.00	0		
MML01 On 10/12/2026 Spot Bond					0.00000	101.33134		0.00	0		
Total MML01 SPOT								0.00	0		
Total For MML01								0.00	0		
MML02 On 10/12/2026 Spot Bond			9.71500	99.01744	9.71500	98.99179		0.00	0		
Total MML02 SPOT								0.00	0		
Total For MML02								0.00	0		
MML03 On 15/03/2028 Spot Bond					0.00000	101.76442		0.00	0		
Total MML03 SPOT								0.00	0		
Total For MML03								0.00	0		
MML04 On 15/03/2028 Spot Bond			9.96500	91.36275	9.96500	93.37641		0.00	0		
Total MML04 SPOT								0.00	0		
Total For MML04								0.00	0		
MML05 On 25/05/2027 Spot Bond					0.00000	100.62910		0.00	0		
Total MML05 SPOT								0.00	0		
Total For MML05								0.00	0		
MML06 On 25/05/2029 Spot Bond			10.49500	98.64645	10.49500	98.61903		0.00	0		
Total MML06 SPOT								0.00	0		
Total For MML06								0.00	0		
MTN07 On 13/07/2022 Spot Bond					0.00000	101.40618		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.66578				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.41736				0.00	300,000,000	150,000,00
Total MTN10 SPOT										0.00	300,000,000	150,000,00
Total For MTN10										0.00	300,000,000	150,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.18473				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.90656				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.68512				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.50076				0.00	0	130,000,00
Total MTN17 SPOT										0.00	0	130,000,00
Total For MTN17										0.00	0	130,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.58545				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.04489				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.45350				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.47226				0.00	320,000,000	160,000,00
Total MTN21 SPOT										0.00	320,000,000	160,000,00
Total For MTN21										0.00	320,000,000	160,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.22523				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			9.66000	99.36089	9.66000	99.33500				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.20684				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.89985				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.48314				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.77718				0.00	200,000,000	100,000,00
Total MTN27 SPOT										0.00	200,000,000	100,000,00
Total For MTN27										0.00	200,000,000	100,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.25285				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.79714				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.15791				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.69682				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.73804				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.73795				0.00	0	
Total MWAR06 SPOT										0.00	0	

Contract 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 MWAR06										0.00	0	
MWAR06 On 22/11/2024 Spot Bond					0.00000	100.72764				0.00	40,000,000	20,000,000
Total MWAR07 SPOT										0.00	40,000,000	20,000,000
Total For MWAR07										0.00	40,000,000	20,000,000
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.63942				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.16243				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.20204				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.23561				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.26641				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.14000	101.33499	7.14000	101.31570				0.00	0	270,112,400
Total NAM01 SPOT										0.00	0	270,112,400
Total For NAM01										0.00	0	270,112,400
NAM03 On 01/08/2023 Spot Bond			7.50000	106.77750	7.50000	106.75578				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.59500	104.05953	10.59500	104.02985				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.30175				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.94670				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.03850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.04603				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.93647				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.25083				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.06500	106.96906	7.06500	106.94889				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.29500	106.25147	8.29500	106.22762		1,741,950,000,000.00		210,000,000	105,000,000	
Total NBK16A SPOT								1,741,950,000,000.00		210,000,000	105,000,000	
Total For NBK16A								1,741,950,000,000.00		210,000,000	105,000,000	
NBK17 On 22/04/2026 Spot Bond			9.25000	104.08136	9.25000	104.05565		1,406,000,000,000.00		152,000,000	76,000,000	
Total NBK17A SPOT								1,406,000,000,000.00		152,000,000	76,000,000	
Total For NBK17A								1,406,000,000,000.00		152,000,000	76,000,000	
NBK20 On 01/06/2026 Spot Bond			9.25000	104.41313	9.25000	104.38733		4,218,000,000,000.00		456,000,000	228,000,000	
Total NBK20A SPOT								4,218,000,000,000.00		456,000,000	228,000,000	
Total For NBK20A								4,218,000,000,000.00		456,000,000	228,000,000	
NBK21 On 21/07/2027 Spot Bond			9.72500	108.26305	9.72500	108.23466		2,917,500,000,000.00		300,000,000	300,000,000	
Total NBK21A SPOT								2,917,500,000,000.00		300,000,000	300,000,000	
Total For NBK21A								2,917,500,000,000.00		300,000,000	300,000,000	
NBK22 On 19/11/2022 Spot Bond			6.40000	102.50084	6.40000	102.48331			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23 On 19/11/2025 Spot Bond			8.19300	108.46487	8.19300	108.44121		32,772,000,000.00		4,000,000	1,000,000	
Total NBK23A SPOT								32,772,000,000.00		4,000,000	1,000,000	
Total For NBK23A								32,772,000,000.00		4,000,000	1,000,000	
NBK24 On 19/11/2027 Spot Bond			9.23500	108.34136	9.23500	108.31478			0.00	0	1,000,000,000	
Total NBK24A SPOT									0.00	0	1,000,000,000	
Total For NBK24A									0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			6.82000	6.82000	6.82000	106.23777				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.87694				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	56.49420	100.00000	56.36985				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.36598				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.13000	107.99805	9.13000	107.97187				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.45300	107.79011	6.45300	107.77120				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.63500	110.66873	8.63500	110.64289				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			7.09000	107.27571	7.09000	107.25507			51,048,000,000.00		7,200,000	1,800,000
Total NBK30A SPOT									51,048,000,000.00		7,200,000	1,800,000
Total For NBK30A									51,048,000,000.00		7,200,000	1,800,000
NBK31/On 09/11/2023 Spot Bond			6.62000	104.90187	6.62000	104.88331				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	101.35059				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I/On 10/05/2023 Spot Bond					0.00000	101.69593				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I/On 10/05/2026 Spot Bond					0.00000	104.21173				0.00	0	
Total NBK36B SPOT										0.00	0	

Contract 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 NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.39000	11.39000	11.39000	77.78683				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.63045				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.95349				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.00642				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.52981				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.80030				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.05596				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.54962				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.17814				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.30215				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.16301				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.90440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.14179				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.98318				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.28495				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.76585				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.80181				0.00	7,160,000,000	3,580,000,000
Total NBKB60 SPOT										0.00	7,160,000,000	3,580,000,000
Total For NBKB60										0.00	7,160,000,000	3,580,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.98122				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.09840				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.63528				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.56000	103.10344	10.56000	103.07462				0.00	0	
Total NCLN83 SPOT										0.00	0	

Contract 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 NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17923				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.21500	103.32782	10.21500	103.29985				0.00	0	1,520,497,10
Total NCLN85 SPOT										0.00	0	1,520,497,10
Total For NCLN85										0.00	0	1,520,497,10
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.18058				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.18258				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.18527				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.28655				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.28655				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.72702				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.38728				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.02016				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.57097				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.53610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.13270				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.17567				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.01617				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	99.98337				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.34641				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.14217				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.19602				0.00	6,400,000	1,600,000
Total NGT104 SPOT										0.00	6,400,000	1,600,000
Total For NGT104										0.00	6,400,000	1,600,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.81958				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.65911				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.16858				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.45671				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ¹ On 04/11/2026 Spot Bond					0.00000	101.24758				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	100.03150				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ¹ On 23/04/2027 Spot Bond					0.00000	101.47183				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.74438				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.36947				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.23200				0.00	0	3,150,000,00
Total NHM016 SPOT										0.00	0	3,150,000,00
Total For NHM016										0.00	0	3,150,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.96401				0.00	40,000,000	120,000,00
Total NHM018 SPOT										0.00	40,000,000	120,000,00
Total For NHM018										0.00	40,000,000	120,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.92625				0.00	0	2,500,000,00
Total NHM019 SPOT										0.00	0	2,500,000,00
Total For NHM019										0.00	0	2,500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.70102				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.65181				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	225.11079				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.46000	3.46000	3.46000	215.17158				0.00	0	
Total NI210 SPOT										0.00	0	

Contract 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	160.12618				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	112.90419				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			4.76000	4.76000	4.76000	119.72190				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	159.71090				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.61395	3.45000	260.50429				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	160.50306				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.10500	3.10500	3.10500	219.21921				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.25000	217.64594	3.25000	217.55552				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78000	93.27627	4.78000	119.42872				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.04342				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.22564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.98026				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.40113				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.86765				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.21220				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.06043				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.69731				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.88300				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.63890				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	127.75205				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.95206				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.70705				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	98.55145				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	158.44036				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.91871				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	158.21475				0.00	0	200,000,00
Total NN048 SPOT										0.00	0	200,000,00
Total For NN048										0.00	0	200,000,00
NN049 On 03/03/2023 Spot Bond					0.00000	149.29083				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.30475				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	132.17093				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.83923				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.40074				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.09761				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.31854				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.53428				0.00	0	
Total NN075 SPOT										0.00	0	

Contract 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.89274				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.80863				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.50054				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.63575				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.18616				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.28741				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.18616				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.30379				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.68644				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.50844				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.64174				0.00	1,000,000,000	500,000,000
Total NN120 SPOT										0.00	1,000,000,000	500,000,000
Total For NN120										0.00	1,000,000,000	500,000,000
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.18551				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	92.11344				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.84000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.56000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	116.11000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	114.27000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	113.21379				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.16533				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.85978				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.16533				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	89.54289				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	87.48167				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.72569				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.73688				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.91132				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	100.34007				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.19789				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.96044				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.10550				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.67751				0.00	0	
Total NQ1A25 SPOT										0.00	0	

Contract 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.69181				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.64278				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.54554				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.89488				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.73307				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.69384				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.59163				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.76219				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.60699				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.50000	103.52967	7.50000	103.50892				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.12000	206.04955	2.12000	205.97023				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.32500	105.15287	11.32500	105.12123				0.00	0	422,600,00

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 NRA028 SPOT										0.00	0	422,600,00
Total For NRA028										0.00	0	422,600,00
NRA028 On 30/11/2028 Spot Bond			100.00000	13.60390	100.00000	13.57379				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	101.11642				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.13684				0.00	0	500,000,00
Total NTC26 SPOT										0.00	0	500,000,00
Total For NTC26										0.00	0	500,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.28129				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.28441				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	100.16232				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.00101				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.59221				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.26501				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.14147				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML07 On 19/03/2025 Spot Bond			8.51500	108.87795	8.51500	108.85329			2,213,900,000,000.00	260,000,000	1,660,000,000
Total OML07 SPOT									2,213,900,000,000.00	260,000,000	1,660,000,000
Total For OML07									2,213,900,000,000.00	260,000,000	1,660,000,000
OML09 On 14/09/2022 Spot Bond			7.08500	103.93687	7.08500	103.91699			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			8.89000	110.06198	8.89000	110.03598			0.00	0	670,000,000
Total OML10 SPOT									0.00	0	670,000,000
Total For OML10									0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.95374			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.87744			0.00	0	400,000,000
Total OML12 SPOT									0.00	0	400,000,000
Total For OML12									0.00	0	400,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	100.47173			0.00	0	
Total OML13 SPOT									0.00	0	
Total For OML13									0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.11376			0.00	0	
Total OML14 SPOT									0.00	0	
Total For OML14									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.74413			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.28189			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.54830			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.53797			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.60274			0.00	0	
Total PMM56 SPOT									0.00	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 PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.85356				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.56713				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.88500	106.13658	8.81500	106.37495			850,303,207,918,000.00	2,684,333,506,800	1,754,036,808,30	
Total R186 SPOT									50,303,207,918,000.00	684,333,506,800	754,036,808,30	
Total For R186									50,303,207,918,000.00	684,333,506,800	754,036,808,30	
R197 On 07/12/2023 Spot Bond			0.85000	328.50896	0.85000	328.39381			99,756,699,040,000.00	117,360,822,400	71,179,214,90	
Total R197 SPOT									19,756,699,040,000.00	117,360,822,400	71,179,214,90	
Total For R197									19,756,699,040,000.00	117,360,822,400	71,179,214,90	
R202 On 07/12/2033 Spot Bond			4.03000	246.90384	4.03000	246.79609			185,126,049,147,000.00	45,936,984,900	146,240,979,00	
Total R202 SPOT									15,126,049,147,000.00	45,936,984,900	146,240,979,00	
Total For R202									15,126,049,147,000.00	45,936,984,900	146,240,979,00	
R2023 On 28/02/2023 Spot Bond			5.96000	103.72936	5.90000	103.75210			391,451,244,444,000.00	233,464,973,900	338,465,975,10	
Total R2023 SPOT									11,451,244,444,000.00	233,464,973,900	338,465,975,10	
Total For R2023									11,451,244,444,000.00	233,464,973,900	338,465,975,10	
R2030 On 31/01/2030 Spot Bond			10.42500	90.82535	10.31500	91.32247			046,464,698,680,000.00	2,498,461,841,600	1,706,589,388,60	
Total R2030 SPOT									16,464,698,680,000.00	498,461,841,600	706,589,388,60	
Total For R2030									16,464,698,680,000.00	498,461,841,600	706,589,388,60	
R2032 On 31/03/2032 Spot Bond			10.87500	86.50576	10.77500	87.01190			468,464,082,025,000.00	2,985,605,892,600	1,067,155,890,40	
Total R2032 SPOT									18,464,082,025,000.00	985,605,892,600	1067,155,890,40	
Total For R2032									18,464,082,025,000.00	985,605,892,600	1067,155,890,40	
R2035 On 28/02/2035 Spot Bond			11.19000	87.46094	11.08500	88.06110			725,603,034,026,000.00	1,226,595,445,400	1,363,198,846,70	
Total R2035 SPOT									15,603,034,026,000.00	226,595,445,400	363,198,846,70	
Total For R2035									15,603,034,026,000.00	226,595,445,400	363,198,846,70	
R2037 On 31/01/2037 Spot Bond			11.39000	83.20046	11.30500	83.68291			025,852,699,692,000.00	1,758,196,022,800	1,649,495,224,30	
Total R2037 SPOT									15,852,699,692,000.00	758,196,022,800	649,495,224,30	
Total For R2037									15,852,699,692,000.00	758,196,022,800	649,495,224,30	
R2040 On 31/01/2040 Spot Bond			11.51500	84.94592	11.42500	85.49421			612,994,974,735,500.00	1,269,039,945,700	1,275,196,404,20	
Total R2040 SPOT									12,994,974,735,500.00	269,039,945,700	275,196,404,20	
Total For R2040									12,994,974,735,500.00	269,039,945,700	275,196,404,20	
R2044 On 31/01/2044 Spot Bond			11.52500	81.69921	11.43500	82.25718			545,384,997,287,500.00	2,303,287,201,500	1,745,965,300,00	

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 R2044 SPOT									15,384,997,287,500.00	303,287,201,500	745,965,300,00
Total For R2044									15,384,997,287,500.00	303,287,201,500	745,965,300,00
R2048 On 28/02/2048 Spot Bond			11.47500	80.50507	11.38500	81.07844			718,498,008,637,500.00	3,722,744,924,500	3,703,471,590,00
Total R2048 SPOT									18,498,008,637,500.00	722,744,924,500	703,471,590,00
Total For R2048									18,498,008,637,500.00	722,744,924,500	703,471,590,00
R209 On 31/03/2036 Spot Bond			11.24000	67.02608	11.14000	67.52234			141,782,357,536,000.00	457,453,946,400	895,098,950,00
Total R209 SPOT									11,782,357,536,000.00	457,453,946,400	395,098,950,00
Total For R209									11,782,357,536,000.00	457,453,946,400	395,098,950,00
R210 On 31/03/2028 Spot Bond			2.78000	223.09120	2.75000	223.35420			256,320,650,940,000.00	92,201,673,000	279,123,606,60
Total R210 SPOT									16,320,650,940,000.00	92,201,673,000	279,123,606,60
Total For R210									16,320,650,940,000.00	92,201,673,000	279,123,606,60
R213 On 28/02/2031 Spot Bond			10.73500	81.58537	10.63000	82.06601			230,894,723,045,000.00	1,418,807,147,000	1,246,231,134,30
Total R213 SPOT									10,894,723,045,000.00	418,807,147,000	246,231,134,30
Total For R213									10,894,723,045,000.00	418,807,147,000	246,231,134,30
R214 On 28/02/2041 Spot Bond			11.51500	63.98852	11.42000	64.47085			764,487,401,317,500.00	674,293,304,500	1,112,048,693,90
Total R214 SPOT									14,487,401,317,500.00	674,293,304,500	112,048,693,90
Total For R214									14,487,401,317,500.00	674,293,304,500	112,048,693,90
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.80547			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.55740			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.61555			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.48529			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.82452			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.21404			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.13930				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.01703				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.65454				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.96371				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.76201				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.10430				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.30070				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.23739				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.90228				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.63688				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.23895				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.63705				0.00	0	
Total RED402 SPOT										0.00	0	

Contract 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 RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.63424				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.18565				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.12176				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.64773				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.29725				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.55704				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.37682				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.81611				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.87416				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.17810				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.16745				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.17767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.18976				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.21925				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			7.62000	103.07328	7.62000	103.05222				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.44500	95.20726	11.44500	95.17831				0.00	0	5,000,000,00
Total RW28 SPOT										0.00	0	5,000,000,00
Total For RW28										0.00	0	5,000,000,00
RW31 On 30/06/2031 Spot Bond			11.93000	93.27159	11.93000	93.24207				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.49494				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.99500	94.46791	10.99500	94.44028				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	101.06148				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.13566				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS20 On 15/05/2026 Spot Bond			9.20500	103.96323	9.20500	103.93781			1,896,230,000,000.00	206,000,000	103,000,000
Total SBS20 SPOT									1,896,230,000,000.00	206,000,000	103,000,000
Total For SBS20									1,896,230,000,000.00	206,000,000	103,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.64580			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.29000	106.41050	8.29000	106.38663			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.28500	97.32656	9.28500	97.30256			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.61000	101.17389	9.61000	101.14794			48,050,000,000,000.00	5,000,000,000	5,000,000,000
Total SBS31 SPOT									18,050,000,000,000.00	5,000,000,000	5,000,000,000
Total For SBS31									18,050,000,000,000.00	5,000,000,000	5,000,000,000
SBS34 On 19/09/2024 Spot Bond			8.52500	105.95055	8.52500	105.92652			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.67000	104.78102	8.67000	104.75645			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.45000	100.27908	10.45000	100.25087			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.31500	102.61108	6.31500	102.59373			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.96000	106.21086	8.96000	106.18557			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.76000	105.79117	9.76000	105.76379			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.85000	106.26860	6.85000	106.24883			0.00	0	
Total SBS46 SPOT									0.00	0	

Contract 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 SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.29025				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.17500	8.17500	8.17500	106.37152				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.37870				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.00836				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.27671				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.29015				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.55595				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.13649				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.63019				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.55626				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.10249				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.03829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.71520				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.49715				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.73132				0.00	40,000,000	20,000,00
Total SBS70 SPOT										0.00	40,000,000	20,000,00
Total For SBS70										0.00	40,000,000	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.62446				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.24631				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.78273				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.00237				0.00	40,000,000	20,000,00
Total SBS75 SPOT										0.00	40,000,000	20,000,00
Total For SBS75										0.00	40,000,000	20,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.05365				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	323.44837	1.97000	323.32518			1,516,900,000,000.00		770,000,000	385,000,00
Total SBSI11 SPOT									1,516,900,000,000.00		770,000,000	385,000,00
Total For SBSI11									1,516,900,000,000.00		770,000,000	385,000,00
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	227.17457			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.40523				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.10040				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.03087				0.00	480,000,000	240,000,000
Total SBT102 SPOT										0.00	480,000,000	240,000,000
Total For SBT102										0.00	480,000,000	240,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	103.61488				0.00	100,000,000	50,000,000
Total SBT103 SPOT										0.00	100,000,000	50,000,000
Total For SBT103										0.00	100,000,000	50,000,000
SBT10 On 30/09/2025 Spot Bond					0.00000	104.75972				0.00	200,000,000	100,000,000
Total SBT104 SPOT										0.00	200,000,000	100,000,000
Total For SBT104										0.00	200,000,000	100,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			30,000,000,000,000.00		300,000,000	150,000,000
Total SBT105 SPOT									30,000,000,000,000.00		300,000,000	150,000,000
Total For SBT105									30,000,000,000,000.00		300,000,000	150,000,000
SBT10 On 31/12/2026 Spot Bond					0.00000	100.55969				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	99.92579				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.14301				0.00	220,000,000	110,000,000
Total SBT201 SPOT										0.00	220,000,000	110,000,000
Total For SBT201										0.00	220,000,000	110,000,000
SBT20 On 03/12/2023 Spot Bond					0.00000	101.73279				0.00	0	2,500,000,000
Total SBT202 SPOT										0.00	0	2,500,000,000
Total For SBT202										0.00	0	2,500,000,000
SBT20 On 03/12/2023 Spot Bond			7.27000	104.93801	7.27000	104.91754				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	100.90611				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.28596				0.00	460,000,000	230,000,000
Total SBT206 SPOT										0.00	460,000,000	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBT206										0.00	460,000,000	230,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.93465				0.00	420,000,000	1,110,000,000
Total SBT207 SPOT										0.00	420,000,000	1,110,000,000
Total For SBT207										0.00	420,000,000	1,110,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.65355				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.18315				0.00	1,000,000,000	500,000,000
Total SBT209 SPOT										0.00	1,000,000,000	500,000,000
Total For SBT209										0.00	1,000,000,000	500,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	101.90289				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.03533				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.08481				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.76500	97.02712	9.76500	97.00157				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.71817				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.70636				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.74264				0.00	0	500,000,000
Total SLRA6 SPOT										0.00	0	500,000,000
Total For SLRA6										0.00	0	500,000,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.73651				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.78545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.72435				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.78545				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.77320				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.85878				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.74882				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.80990				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.80376				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.59500	105.65626	7.59500	105.63474				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.57222				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.84313				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.75073				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.67316				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.90235				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.62364				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.63601				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.03977				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.05708				0.00	0	3,600,000,00
Total SPG005 SPOT										0.00	0	3,600,000,00
Total For SPG005										0.00	0	3,600,000,00
SPG00: On 18/06/2024 Spot Bond					0.00000	100.71377				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.31038				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.74092				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.48780				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.99711				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract 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 SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	159.45448				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.79000	106.49432	8.79000	106.46929				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.12000	84.59526	10.12000	84.57258				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.71550				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.34478				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.30000	105.09905	7.30000	105.07847				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.91000	117.59804	4.91000	117.54379				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.76127				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.02833				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.28262				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.88000	1.88000	1.88000	323.72850			297,040,000,000.00	158,000,000	79,000,000	
Total SSN050 SPOT									297,040,000,000.00	158,000,000	79,000,000	
Total For SSN050									297,040,000,000.00	158,000,000	79,000,000	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.06671			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.92923				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	99.92305				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	159.94805				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	117.54379				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	113.11345				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	209.94366				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.56897				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.55972				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.27090				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.26522				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 On 15/06/2028 Spot Bond					0.00000	100.61206				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.55398				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	100.17912				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	101.33506				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.63734				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.32527				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.92150				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	227.69401				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.21435				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.30985				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.47383				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.59780				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract 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 SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.42301				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.98000	88.24884	10.98000	88.22278				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.18812				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.08000	208.39715	4.08000	208.30594				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.08500	224.08933	5.08500	223.98522				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.76629				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.29578				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.45314				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.29253				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.20645				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.39408				0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN139										0.00	1,000,000,000	500,000,000
SSN14(On 03/11/2023 Spot Bond					0.00000	101.25185				0.00	1,000,000,000	500,000,000
Total SSN140 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN140										0.00	1,000,000,000	500,000,000
SSN14(On 03/11/2022 Spot Bond					0.00000	100.95878				0.00	0	0
Total SSN141 SPOT										0.00	0	0
Total For SSN141										0.00	0	0
SSN14(On 09/11/2023 Spot Bond					0.00000	101.21119				0.00	0	0
Total SSN142 SPOT										0.00	0	0
Total For SSN142										0.00	0	0
SSN14(On 09/12/2022 Spot Bond					0.00000	100.39177				0.00	0	0
Total SSN146 SPOT										0.00	0	0
Total For SSN146										0.00	0	0
SSN15(On 21/02/2024 Spot Bond					0.00000	100.58851				0.00	0	0
Total SSN150 SPOT										0.00	0	0
Total For SSN150										0.00	0	0
SSN15(On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN152 SPOT										0.00	0	0
Total For SSN152										0.00	0	0
SSN15(On 01/07/2022 Spot Bond					0.00000	101.37762				0.00	0	0
Total SSN153 SPOT										0.00	0	0
Total For SSN153										0.00	0	0
SSN15(On 01/07/2022 Spot Bond					0.00000	101.38008				0.00	0	0
Total SSN154 SPOT										0.00	0	0
Total For SSN154										0.00	0	0
SSN15(On 01/07/2022 Spot Bond					0.00000	101.37515				0.00	0	0
Total SSN155 SPOT										0.00	0	0
Total For SSN155										0.00	0	0
SSN15(On 30/06/2022 Spot Bond					0.00000	101.37762				0.00	0	0
Total SSN156 SPOT										0.00	0	0
Total For SSN156										0.00	0	0
SSN15(On 01/07/2022 Spot Bond					0.00000	101.33170				0.00	0	0
Total SSN157 SPOT										0.00	0	0
Total For SSN157										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
SSN15(On 05/07/2022 Spot Bond					0.00000	101.33646				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15(On 05/07/2022 Spot Bond					0.00000	101.33646				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16(On 05/07/2022 Spot Bond					0.00000	101.32063				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.34099				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	100.31791				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	100.32329				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	100.31397				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.27792				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.27479				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.27792				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	100.27559				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16(On 15/09/2022 Spot Bond					0.00000	100.24555				0.00	0	
Total SSN169 SPOT										0.00	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 SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	100.19789				0.00	1,000,000,000	500,000,000
Total SSN170 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN170										0.00	1,000,000,000	500,000,000
SSN17 On 26/09/2022 Spot Bond					0.00000	100.10233				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.75160				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.13862				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.30500	101.39820	9.30500	101.37302				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.57821				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.62670				0.00	640,000,000	320,000,000
Total T17A11 SPOT										0.00	640,000,000	320,000,000
Total For T17A11										0.00	640,000,000	320,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.62464				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.63289				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.65024				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.63993				0.00	20,000,000	20,000,000
Total T17A22 SPOT										0.00	20,000,000	20,000,000
Total For T17A22										0.00	20,000,000	20,000,000
T17A23 On 21/02/2026 Spot Bond					0.00000	100.65024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.57628	7.21000	102.55620				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.75754	7.72000	102.73604				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.78803				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.91828				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.47764				0.00	620,000,000	620,000,000
Total TFS148 SPOT										0.00	620,000,000	620,000,000
Total For TFS148										0.00	620,000,000	620,000,000
TFS154 On 06/07/2023 Spot Bond					0.00000	100.37240				0.00	100,000,000	50,000,000
Total TFS154 SPOT										0.00	100,000,000	50,000,000
Total For TFS154										0.00	100,000,000	50,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.80649				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.98249				0.00	660,000,000	660,000,000
Total TFS157 SPOT										0.00	660,000,000	660,000,000
Total For TFS157										0.00	660,000,000	660,000,000
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.59904				0.00	200,000,000	100,000,000
Total TFS159 SPOT										0.00	200,000,000	100,000,000
Total For TFS159										0.00	200,000,000	100,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	101.01141				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.10451				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.52208				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.94265				0.00	100,000,000	50,000,000
Total TFS165 SPOT										0.00	100,000,000	50,000,000
Total For TFS165										0.00	100,000,000	50,000,000
TFS166 On 15/10/2025 Spot Bond					0.00000	101.09625				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.88419				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.00889				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.35005				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.50014				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.67304				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.73837				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.66841				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.99717				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract 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 TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63903				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.64635				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.69381				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.76287				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.77295				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.74226				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.84369				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.71752				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.32902				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08603				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.93679				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.66829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.84570				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.03099	8.49000	103.00733				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.72515				0.00	40,000,000	20,000,00
Total TH16A4 SPOT										0.00	40,000,000	20,000,00
Total For TH16A4										0.00	40,000,000	20,000,00
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.65563				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.66582				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.65254				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.06022	5.76000	102.04421				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.67523				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.90626				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.71442				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.70720				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.75668				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.74328				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.92854				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.01586				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.96451				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.69658				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.68113				0.00	40,000,000	20,000,00
Total TH17B2 SPOT										0.00	40,000,000	20,000,00
Total For TH17B2										0.00	40,000,000	20,000,00
TH17B: On 21/02/2026 Spot Bond					0.00000	100.67599				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.73363				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.70996				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.70687				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.92270				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract 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 TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.88472				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.86110				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.57821				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.59373				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.39066				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.70000	103.26889	6.70000	103.25016				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.62000	106.91838	7.62000	106.89665				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.40628				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.39541				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.28500	101.68748	9.28500	101.66226				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.41267				0.00	0	200,000,00
Total TL29 SPOT										0.00	0	200,000,00
Total For TL29										0.00	0	200,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.99687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.07187				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.07718				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.77000	105.42938	7.77000	105.40754				0.00	0	1,110,000,00
Total TN23 SPOT										0.00	0	1,110,000,00
Total For TN23										0.00	0	1,110,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	42.11936	100.00000	42.02664				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.66500	103.00456	9.66500	102.97770				0.00	0	1,630,000,00
Total TN25 SPOT										0.00	0	1,630,000,00
Total For TN25										0.00	0	1,630,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	19.88780	100.00000	19.84329				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.91500	93.11058	10.91500	93.08370				0.00	0	18,552,000,00
Total TN27 SPOT										0.00	0	18,552,000,00
Total For TN27										0.00	0	18,552,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.06369	100.00000	11.03934				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.24500	99.54665	11.24500	99.52275				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.91500	95.02625	11.91500	94.99620				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.27480	8.00000	117.24966				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN34 On 07/02/2034 Spot Bond			12.29200	98.73723	12.29200	98.71139				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.68000	88.78591	12.68000	88.75609			4,335,292,000,000.00		341,900,000	3,511,200,000
Total TN40 SPOT									4,335,292,000,000.00		341,900,000	3,511,200,000
Total For TN40									4,335,292,000,000.00		341,900,000	3,511,200,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.40300	10.75000	102.37371				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	100.91913				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.98825				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.32000	102.32603	5.32000	103.77552				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.16648				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.16513				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.16796				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.17199				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.41298	7.61000	100.20427				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.14814				0.00	0	
Total TR5OM2 SPOT										0.00	0	

Contract 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 TR50M2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.44063				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.01000	101.85462	7.01000	101.83556				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.70710				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.89558				0.00	600,000,000	300,000,00
Total TRA3B1 SPOT										0.00	600,000,000	300,000,00
Total For TRA3B1										0.00	600,000,000	300,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.62124				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.30063				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.30000	105.13737	7.30000	105.11678				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.30063				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.83832	8.62000	101.81483				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.74457				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.04923				0.00	600,000,000	300,000,00
Total TRA4B2 SPOT										0.00	600,000,000	300,000,00
Total For TRA4B2										0.00	600,000,000	300,000,00
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.18702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.17897				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.23120				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.23120				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.90981				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.38935				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.20894				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.61023				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.51081				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.28764				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.96016				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.12422				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 11/07/2022 Spot Bond					0.00000	101.03433				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.92498				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.56042				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.53093				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.50227				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.40034				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.32560				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.13500	103.98546	11.13500	103.95484				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.69374				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.77322				0.00	600,000,000	300,000,000
Total UU1A02 SPOT										0.00	600,000,000	300,000,000
Total For UU1A02										0.00	600,000,000	300,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.71210				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.79157				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract 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 UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.80990				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.83924				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.96868				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.99308				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.85842				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.56826				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.16252				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.68876				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.70798				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.62793				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.86175				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.27810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.71e+017	893,051,367,600	586,066,286,500
Total for SPOT :									2.71e+017	893,051,367,600	586,066,286,500
Total Futures									2.71e+017	893,051,398,739	586,067,555,600
Total Options									0.00	0	129,000
Grand Total:									2.71e+017	893,051,398,739	586,067,684,600